



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 13/03/2013

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	9.25360	9.25360	9.13530	9.13530		12.50	1,521,153,036.00	164,385	308,454.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.00430	0.00000	0.00280	0.00000	0.004	37.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,746.40430	1.74640	1,864.70280	1.86470	1,746.404	37.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.02440	0.00002	0.02010	0.00002	0.024	24.50	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	946.42440	0.94642	1,064.72010	1.06472	946.424	24.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.00880	0.00001	0.00660	0.00001	0.009	30.22	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,296.40880	1.29641	1,414.70660	1.41471	1,296.409	30.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.00520	0.00001	0.00350	0.00000	0.005	35.13	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,596.40520	1.59641	1,714.70350	1.71470	1,596.405	35.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	2.98530	0.00299	0.89190	0.00089	2.985	15.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	299.38530	0.29939	415.59190	0.41559	299.385	15.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	1.76820	0.00177	0.52320	0.00052	1.768	16.17	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	348.16820	0.34817	465.22320	0.46522	348.168	16.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	0.07220	0.00007	0.04760	0.00005	0.072	21.59	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	746.47220	0.74647	864.74760	0.86475	746.472	21.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	12.65090	0.01265	3.97690	0.00398	12.651	14.18	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	169.05090	0.16905	278.67690	0.27868	169.051	14.18	0.00	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	8.43480		0.00843	2.60070	0.00260	8.435	14.60	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	204.83480		0.20483	317.30070	0.31730	204.835	14.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	5.03280		0.00503	1.52370	0.00152	5.033	15.12	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	251.43280		0.25143	366.22370	0.36622	251.433	15.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	36.21000		0.03621	12.38260	0.01238	36.210	13.02	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	82.61000		0.08261	177.08260	0.17708	82.610	13.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	30.17970		0.03018	10.12310	0.01012	30.180	13.23	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	96.57970		0.09658	194.82310	0.19482	96.580	13.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	22.77220		0.02277	7.44700	0.00745	22.772	13.55	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	119.17220		0.11917	222.14700	0.22215	119.172	13.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	165.93180		0.16593	77.99820	0.07800	165.932	14.12	0.00	0	9,820.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	12.33180		0.01233	42.69820	0.04270	12.332	14.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	86.98950		0.08699	32.18080	0.03218	86.990	13.04	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	33.38950		0.03339	96.88080	0.09688	33.389	13.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	55.79820		0.05580	20.20880	0.02021	55.798	12.50	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	52.19820		0.05220	134.90880	0.13491	52.198	12.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	257.73100		0.25773	152.09470	0.15209	257.731	15.20	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	4.13100		0.00413	16.79470	0.01679	4.131	15.20	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	238.77070		0.23877	135.75790	0.13576	238.771	14.99	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	5.17070		0.00517	20.45790	0.02046	5.171	14.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	210.80540		0.21081	112.54190	0.11254	210.805	14.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	7.20540		0.00721	27.24190	0.02724	7.205	14.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	454.00110		0.45400	337.17840	0.33718	454.001	17.37	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	0.40110		0.00040	1.87840	0.00188	0.401	17.37	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	404.32510		0.40433	288.64770	0.28865	404.325	16.83	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	0.72510		0.00073	3.34770	0.00335	0.725	16.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	354.90570		0.35491	241.16250	0.24116	354.906	16.29	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	1.30570		0.00131	5.86250	0.00586	1.306	16.29	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	553.73580		0.55374	435.86820	0.43587	553.736	18.64		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	0.13580		0.00014	0.56820	0.00057	0.136	18.64		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	503.83260		0.50383	386.33900	0.38634	503.833	18.01		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	0.23260		0.00023	1.03900	0.00104	0.233	18.01		0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	483.88900		0.48389	366.61870	0.36662	483.889	17.75		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	0.28900		0.00029	1.31870	0.00132	0.289	17.75		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	753.61710		0.75362	635.36560	0.63537	753.617	21.18		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	0.01710		0.00002	0.06560	0.00007	0.017	21.18		0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	653.64740		0.65365	535.49110	0.53549	653.647	19.91		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	0.04740		0.00005	0.19110	0.00019	0.047	19.91		0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	603.67990		0.60368	485.62880	0.48563	603.680	19.28		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	0.07990		0.00008	0.32880	0.00033	0.080	19.28		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	1,153.60000		1.15360	1,035.30010	1.03530	1,153.600	21.44		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.00000		0.00000	0.00010	0.00000	0.000	21.44		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	953.60110		0.95360	835.30840	0.83531	953.601	22.76		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	0.00110		0.00000	0.00840	0.00001	0.001	22.76		0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	853.60640		0.85361	735.32310	0.73532	853.606	22.45		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	0.00640		0.00001	0.02310	0.00002	0.006	22.45		0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,353.60000		1.35360	1,235.30000	1.23530	1,353.600	20.13		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.00000		0.00000	0.00000	0.00000	0.000	20.13		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,303.60000		1.30360	1,185.30000	1.18530	1,303.600	20.46		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	20.46		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,253.60000		1.25360	1,135.30000	1.13530	1,253.600	20.79		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	20.79		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	2,103.60000		2.10360	1,985.30000	1.98530	2,103.600	16.86		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.86		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.36370		9.36370	9.24460	9.24460		13.20		1,317,847,138.00	140,740	303,053.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	60.94120		0.06094	47.96110	0.04796	60.941	16.81		0.00	0	88,101.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	947.24120		0.94724	1,053.36110	1.05336	947.241	16.81		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	28.32380		0.02832	22.79040	0.02279	28.324	19.36		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,514.62380		1.51462	1,628.19040	1.62819	1,514.624	19.36		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	24.01420		0.02401	19.45440	0.01945	24.014	19.99		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,660.31420		1.66031	1,774.85440	1.77485	1,660.314	19.99		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	142.00220		0.14200	110.22210	0.11022	142.002	14.51		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	478.30220		0.47830	565.62210	0.56562	478.302	14.51		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	111.00700		0.11101	86.68620	0.08669	111.007	15.10		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	597.30700		0.59731	692.08620	0.69209	597.307	15.10		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	87.97990		0.08798	68.82630	0.06883	87.980	15.74		0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	724.27990		0.72428	824.22630	0.82423	724.280	15.74		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	255.57440		0.25557	201.68020	0.20168	255.574	13.20		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	241.87440		0.24187	307.08020	0.30708	241.874	13.20		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	235.12890		0.23513	184.93770	0.18494	235.129	13.39		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	271.42890		0.27143	340.33770	0.34034	271.429	13.39		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	198.80670		0.19881	155.49200	0.15549	198.807	13.76		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	335.10670		0.33511	410.89200	0.41089	335.107	13.76		67,021.34	200	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	305.34570		0.30535	239.67400	0.23967	305.346	13.04		0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	191.64570		0.19165	245.07400	0.24507	191.646	13.04		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	289.72000		0.28972	227.61320	0.22761	289.720	13.09		0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	206.02000		0.20602	263.01320	0.26301	206.020	13.09		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	279.63530		0.27964	219.89470	0.21989	279.635	13.12		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	215.93530		0.21594	275.29470	0.27529	215.935	13.12		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	361.79640		0.36180	288.38720	0.28839	361.796	12.88		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	148.09640		0.14810	193.78720	0.19379	148.096	12.88		0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	344.15340		0.34415	273.06340	0.27306	344.153	12.92		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	160.45340		0.16045	208.46340	0.20846	160.453	12.92		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	332.72870		0.33273	263.18830	0.26319	332.729	12.96		0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	169.02870		0.16903	218.58830	0.21859	169.029	12.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	572.64190		0.57264	475.61210	0.47561	572.642	12.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	58.94190		0.05894	81.01210	0.08101	58.942	12.55	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	459.03920		0.45904	374.30850	0.37431	459.039	12.63	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	95.33920		0.09534	129.70850	0.12971	95.339	12.63	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	392.54830		0.39255	315.29880	0.31530	392.548	12.79	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	128.84830		0.12885	170.69880	0.17070	128.848	12.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	665.82450		0.66582	561.46860	0.56147	665.824	12.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	42.12450		0.04212	56.86860	0.05687	42.124	12.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	657.16440		0.65716	553.22070	0.55322	657.164	12.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	43.46440		0.04346	58.62070	0.05862	43.464	12.72	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	648.54090		0.64854	545.01690	0.54502	648.541	12.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	44.84090		0.04484	60.41690	0.06042	44.841	12.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	790.43080		0.79043	681.15820	0.68116	790.431	12.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	26.73080		0.02673	36.55820	0.03656	26.731	12.97	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	718.49390		0.71849	611.84170	0.61184	718.494	12.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	34.79390		0.03479	47.24170	0.04724	34.794	12.83	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	700.80690		0.70081	594.88700	0.59489	700.807	12.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	37.10690		0.03711	50.28700	0.05029	37.107	12.80	0.00	0	20,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,164.08330		2.16408	2,045.05960	2.04506	2,164.083	17.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.38330		0.00038	0.45960	0.00046	0.383	17.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	882.65880		0.88266	770.75240	0.77075	882.659	13.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	18.95880		0.01896	26.15240	0.02615	18.959	13.13	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.48260		9.48260	9.36170	9.36170		14.15	28,741,760.60	3,031	48,298.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	92.65560		0.09266	79.22960	0.07923	92.656	18.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,610.05560		1.61006	1,717.52960	1.71753	1,610.056	18.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	261.21690		0.26122	221.58690	0.22159	261.217	15.21	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	628.61690		0.62862	709.88690	0.70989	628.617	15.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	248.35530		0.24836	210.69760	0.21070	248.355	15.36	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	665.75530		0.66576	748.99760	0.74900	665.755	15.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	185.34010		0.18534	157.36100	0.15736	185.340	16.29	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	902.74010		0.90274	995.66100	0.99566	902.740	16.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	323.93810		0.32394	275.72500	0.27573	323.938	14.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	481.33810		0.48134	554.02500	0.55403	481.338	14.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	320.60410		0.32060	272.82330	0.27282	320.604	14.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	488.00410		0.48800	561.12330	0.56112	488.004	14.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	317.30960		0.31731	269.95770	0.26996	317.310	14.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	494.70960		0.49471	568.25770	0.56826	494.710	14.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	464.45090		0.46445	397.68890	0.39769	464.451	13.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	281.85090		0.28185	335.98890	0.33599	281.851	13.65	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	440.31410		0.44031	375.96690	0.37597	440.314	13.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	307.71410		0.30771	364.26690	0.36427	307.714	13.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	417.32680		0.41733	356.28190	0.35628	417.327	13.90	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	334.72680		0.33473	394.58190	0.39458	334.727	13.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,186.75590		2.18676	2,066.68450	2.06668	2,186.756	16.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	4.15590		0.00416	4.98450	0.00498	4.156	16.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,034.55950		1.03456	926.15400	0.92615	1,034.559	13.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	51.95950		0.05196	64.45400	0.06445	51.959	13.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	824.54640		0.82455	724.52000	0.72452	824.546	13.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	91.94640		0.09195	112.82000	0.11282	91.946	13.06	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.59460		9.59460	9.47090	9.47090		14.76	10,045,546.20	1,047	13,491.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	179.69880		0.17970	156.97320	0.15697	179.699	18.46	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,585.09880		1.58510	1,686.07320	1.68607	1,585.099	18.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	673.13220		0.67313	596.66760	0.59667	673.132	13.79	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	278.53220		0.27853	325.76760	0.32577	278.532	13.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	454.22210		0.45422	398.62210	0.39862	454.222	15.00	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	549.62210		0.54962	617.72210	0.61772	549.622	15.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	293.01450		0.29301	256.16600	0.25617	293.015	16.53	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	968.41450		0.96841	1,055.26600	1.05527	968.414	16.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	809.74470		0.80974	718.33280	0.71833	809.745	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	193.04470		0.19304	225.33280	0.22533	193.045	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	794.77260		0.79477	704.09630	0.70410	794.773	13.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	200.17260		0.20017	233.19630	0.23320	200.173	13.50	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	776.11900		0.77612	688.10390	0.68810	776.119	13.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	209.41900		0.20942	245.10390	0.24510	209.419	13.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	973.84930		0.97385	875.23220	0.87523	973.849	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	129.24930		0.12925	154.33220	0.15433	129.249	13.38	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	863.86780		0.86387	769.91570	0.76992	863.868	13.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	169.26780		0.16927	199.01570	0.19902	169.268	13.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	844.24370		0.84424	751.19330	0.75119	844.244	13.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	177.54370		0.17754	208.19330	0.20819	177.544	13.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,207.15390		2.20715	2,085.57650	2.08558	2,207.154	15.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	12.55390		0.01255	14.67650	0.01468	12.554	15.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,631.05520		1.63106	1,513.54570	1.51355	1,631.055	14.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	36.45520		0.03646	42.64570	0.04265	36.455	14.49	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.71580		9.71580	9.58740	9.58740		15.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	643.40340		0.64340	578.95380	0.57895	643.403	15.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	537.60340		0.53760	601.55380	0.60155	537.603	15.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	651.56430		0.65156	586.52020	0.58652	651.564	15.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	525.76430		0.52576	589.12020	0.58912	525.764	15.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	647.46920		0.64747	582.72320	0.58272	647.469	15.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	531.66920		0.53167	595.32320	0.59532	531.669	15.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.75590		9.75590	9.60000	9.60000		15.69	6,048,658.00	620	620.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	739.27510		0.73928	0.00000	0.00000	739.275	15.38	0.00	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 13/06/2014	Foreign Exchange Future	9.61	Put	593.37510	0.59338	0.00000	0.00000	593.375	15.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	747.40060	0.74740	0.00000	0.00000	747.401	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	581.50060	0.58150	0.00000	0.00000	581.501	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	743.32470	0.74332	0.00000	0.00000	743.325	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	587.42470	0.58742	0.00000	0.00000	587.425	15.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.83890	9.83890	9.71330	9.71330		15.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,527.45790	1.52746	1,426.26460	1.42626	1,527.458	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	238.55790	0.23856	262.96460	0.26296	238.558	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	907.09220	0.90709	839.21990	0.83922	907.092	15.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	668.19220	0.66819	725.91990	0.72592	668.192	15.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,969.27260	1.96927	1,860.32880	1.86033	1,969.273	14.84	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	130.37260	0.13037	147.02880	0.14703	130.373	14.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,604.10690	1.60411	1,501.38920	1.50139	1,604.107	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	215.20690	0.21521	238.08920	0.23809	215.207	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,565.56190	1.56556	1,463.60180	1.46360	1,565.562	14.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	226.66190	0.22666	250.30180	0.25030	226.662	14.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.60400	10.60400	10.49640	10.49640		17.07	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,880.37450	1.88037	1,800.27610	1.80028	1,880.375	15.17	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	426.37450	0.42637	453.87610	0.45388	426.374	15.17	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,848.11220	1.84811	1,768.61230	1.76861	1,848.112	15.19	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	444.11220	0.44411	472.21230	0.47221	444.112	15.19	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,816.28290	1.81628	1,737.38060	1.73738	1,816.283	15.22	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	462.28290	0.46228	490.98060	0.49098	462.283	15.22	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.25360	9.25360	9.13530	9.13530		12.50	530,971,568.00	57,380	121.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	56,372.20630	0.56372	44,580.90910	0.44581	56,372.206	18.77	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	12.20630	0.00012	50.90910	0.00051	12.206	18.77	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	51,380.87490	0.51381	39,622.16240	0.39622	51,380.875	18.13	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	20.87490	0.00021	92.16240	0.00092	20.875	18.13	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	50,383.25990		0.50383	38,633.89730	0.38634	50,383.260	18.01	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	23.25990		0.00023	103.89730	0.00104	23.260	18.01	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	49,385.92580		0.49386	37,647.07860	0.37647	49,385.926	17.88	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	25.92580		0.00026	117.07860	0.00117	25.926	17.88	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	23,877.06550		0.23877	13,575.78870	0.13576	23,877.065	14.99	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	517.06550		0.00517	2,045.78870	0.02046	517.066	14.99	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.36370		9.36370	9.24460	9.24460		13.20	56,182.20	6	1,328.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	65,716.43880		0.65716	55,322.06510	0.55322	65,716.439	12.72	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	4,346.43880		0.04346	5,862.06510	0.05862	4,346.439	12.72	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	64,854.09250		0.64854	54,501.69310	0.54502	64,854.093	12.70	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	4,484.09250		0.04484	6,041.69310	0.06042	4,484.093	12.70	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	66,582.45460		0.66582	56,146.85680	0.56147	66,582.455	12.74	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	4,212.45460		0.04212	5,686.85680	0.05687	4,212.455	12.74	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.48260		9.48260	9.36170	9.36170		14.15	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	70,950.18960		0.70950	61,436.63110	0.61437	70,950.190	13.05	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	12,690.18960		0.12690	15,266.63110	0.15267	12,690.190	13.05	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	70,213.22470		0.70213	60,796.01800	0.60796	70,213.225	13.04	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	12,953.22470		0.12953	15,626.01800	0.15626	12,953.225	13.04	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	71,690.83510		0.71691	62,143.06520	0.62143	71,690.835	13.05	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	12,430.83510		0.12431	14,973.06520	0.14973	12,430.835	13.05	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.59460		9.59460	9.47090	9.47090		14.76	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	52,850.52440		0.52851	46,501.78660	0.46502	52,850.524	14.52	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	43,390.52440		0.43391	49,411.78660	0.49412	43,390.524	14.52	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	52,426.00980		0.52426	46,123.37780	0.46123	52,426.010	14.54	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	43,966.00980		0.43966	50,033.37780	0.50033	43,966.010	14.54	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	53,278.56310		0.53279	46,883.21870	0.46883	53,278.563	14.50	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	42,818.56310		0.42819	48,793.21870	0.48793	42,818.563	14.50	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.80680		13.80680	13.58060	13.58060		10.38	7,745,614.80	561	6,909.00

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	13.34	Call	469.21290		0.46921	265.12130	0.26512	469.213	15.17	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	2.41290		0.00241	24.52130	0.02452	2.413	15.17	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	459.38700		0.45939	256.44070	0.25644	459.387	15.06	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	2.58700		0.00259	25.84070	0.02584	2.587	15.06	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	449.57420		0.44957	247.83220	0.24783	449.574	14.96	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	2.77420		0.00277	27.23220	0.02723	2.774	14.96	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	3.39880		0.00340	1.72000	0.00172	3.399	18.87	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	596.59880		0.59660	821.12000	0.82112	596.599	18.87	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	286.15990		0.28616	116.66920	0.11667	286.160	13.19	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	9.35990		0.00936	66.06920	0.06607	9.360	13.19	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	138.76310		0.13876	44.43340	0.04443	138.763	11.42	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	31.96310		0.03196	163.83340	0.16383	31.963	11.42	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	38.56180		0.03856	16.15990	0.01616	38.562	11.79	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	131.76180		0.13176	335.55990	0.33556	131.762	11.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.96440		13.96440	13.73660	13.73660		11.10	10,682,766.00	765	5,113.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	93.13460		0.09313	69.24730	0.06925	93.135	12.79	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	928.73460		0.92873	1,132.64730	1.13265	928.735	12.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	37.81950		0.03782	33.37050	0.03337	37.819	13.18	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,373.41950		1.37342	1,596.77050	1.59677	1,373.420	13.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	185.75620		0.18576	139.66720	0.13967	185.756	11.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	561.35620		0.56136	743.06720	0.74307	561.356	11.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	170.71600		0.17072	128.84120	0.12884	170.716	12.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	606.31600		0.60632	792.24120	0.79224	606.316	12.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	120.09910		0.12010	88.02460	0.08802	120.099	12.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	805.69910		0.80570	1,001.42460	1.00142	805.699	12.67	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	399.69140		0.39969	293.97230	0.29397	399.691	10.90	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	225.29140		0.22529	347.37230	0.34737	225.291	10.90	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	394.25690		0.39426	290.05850	0.29006	394.257	10.91	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
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	229.85690		0.22986	353.45850	0.35346	229.857	10.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	388.87340		0.38887	286.19600	0.28620	388.873	10.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	234.47340		0.23447	359.59600	0.35960	234.473	10.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,974.90080		1.97490	1,751.36580	1.75137	1,974.901	15.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	10.50080		0.01050	14.76580	0.01477	10.501	15.59	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,004.40120		1.00440	793.41540	0.79342	1,004.401	11.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	40.00120		0.04000	56.81540	0.05682	40.001	11.42	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.13730		14.13730	13.90680	13.90680		12.43	0.00	0	1,200.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	304.08390		0.30408	242.64540	0.24265	304.084	13.53	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	916.78390		0.91678	1,085.84540	1.08585	916.784	13.53	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	301.65000		0.30165	240.68310	0.24068	301.650	13.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	924.35000		0.92435	1,093.88310	1.09388	924.350	13.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	306.54270		0.30654	244.62530	0.24463	306.543	13.51	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	909.24270		0.90924	1,077.82530	1.07783	909.243	13.51	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.30270		14.30270	14.06800	14.06800		13.10	0.00	0	421.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	449.72710		0.44973	350.26640	0.35027	449.727	14.03	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,047.02710		1.04703	1,182.26640	1.18227	1,047.027	14.03	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	447.01350		0.44701	348.13390	0.34813	447.013	14.04	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,054.31350		1.05431	1,190.13390	1.19013	1,054.314	14.04	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	452.45420		0.45245	352.41480	0.35241	452.454	14.01	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,039.75420		1.03975	1,174.41480	1.17441	1,039.754	14.01	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.48440		14.48440	14.24140	14.24140		13.68	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	868.87190		0.86887	740.07230	0.74007	868.872	13.40	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	684.47190		0.68447	798.67230	0.79867	684.472	13.40	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	864.55810		0.86456	736.35880	0.73636	864.558	13.42	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	690.15810		0.69016	804.95880	0.80496	690.158	13.42	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	873.20770		0.87321	743.81230	0.74381	873.208	13.39	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	678.80770		0.67881	792.41230	0.79241	678.808	13.39	0.00	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			0.09630		0.09630	0.09510	0.09510		19.24		0.00	0	24,041.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	630.45860		0.00630	511.26560	0.00511	630.459	22.87		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	0.45860		0.00000	1.26560	0.00001	0.459	22.87		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	4.30630		0.00004	1.37380	0.00001	4.306	19.24		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	374.30630		0.00374	491.37380	0.00491	374.306	19.24		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	0.00940		0.00000	0.00510	0.00000	0.009	30.68		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,370.00940		0.01370	1,490.00510	0.01490	1,370.009	30.68		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09750		0.09750	0.09630	0.09630		19.24		2,437.50	25	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	840.55170		0.00841	745.26210	0.00745	840.552	18.16		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	90.55170		0.00091	115.26210	0.00115	90.552	18.16		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	270.31490		0.00270	222.96060	0.00223	270.315	19.24		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	520.31490		0.00520	592.96060	0.00593	520.315	19.24		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	76.96140		0.00077	58.62530	0.00059	76.961	21.65		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,326.96140		0.01327	1,428.62530	0.01429	1,326.961	21.65		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09880		0.09880	0.09760	0.09760		18.42		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,031.66770		0.01032	941.23510	0.00941	1,031.668	17.28		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	151.66770		0.00152	181.23510	0.00181	151.668	17.28		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	464.63660		0.00465	408.28320	0.00408	464.637	18.42		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	584.63660		0.00585	648.28320	0.00648	584.637	18.42		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	206.61230		0.00207	174.33840	0.00174	206.612	20.50		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,326.61230		0.01327	1,414.33840	0.01414	1,326.612	20.50		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.97360		11.97360	11.91670	11.91670		11.45		119,736.00	10	31,787.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	973.65170		0.97365	916.79730	0.91680	973.652	22.50		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	0.05170		0.00005	0.09730	0.00010	0.052	22.50		0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	963.65420		0.96365	906.80370	0.90680	963.654	22.35		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	0.05420		0.00005	0.10370	0.00010	0.054	22.35		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	0.63930		0.00064	0.47920	0.00048	0.639	18.90		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	667.03930		0.66704	723.77920	0.72378	667.039	18.90		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	1,003.64500		1.00365	946.78040	0.94678	1,003.645	22.92	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	0.04500		0.00005	0.08040	0.00008	0.045	22.92	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	983.64940		0.98365	926.79130	0.92679	983.649	22.64	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	0.04940		0.00005	0.09130	0.00009	0.049	22.64	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.12330		12.12330	12.06670	12.06670		12.95	0.00	0	38,484.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	786.74800		0.78675	737.45480	0.73745	786.748	12.41	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	63.44800		0.06345	70.75480	0.07075	63.448	12.41	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	492.96820		0.49297	453.87360	0.45387	492.968	12.64	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	169.66820		0.16967	187.17360	0.18717	169.668	12.64	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	190.23050		0.19023	170.93840	0.17094	190.230	13.98	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	566.93050		0.56693	604.23840	0.60424	566.931	13.98	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	925.15490		0.92515	873.78670	0.87379	925.155	12.54	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	41.85490		0.04185	47.08670	0.04709	41.855	12.54	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	916.29640		0.91630	865.04270	0.86504	916.296	12.53	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	42.99640		0.04300	48.34270	0.04834	42.996	12.53	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	907.46370		0.90746	856.32650	0.85633	907.464	12.52	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	44.16370		0.04416	49.62650	0.04963	44.164	12.52	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.28580		12.28580	12.22810	12.22810		13.43	0.00	0	14,670.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	485.99910		0.48600	457.93870	0.45794	485.999	13.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	450.19910		0.45020	479.83870	0.47984	450.199	13.36	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	444.47130		0.44447	419.70190	0.41970	444.471	13.53	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	508.67130		0.50867	541.60190	0.54160	508.671	13.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	289.25280		0.28925	272.40070	0.27240	289.253	14.60	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	853.45280		0.85345	894.30070	0.89430	853.453	14.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	614.12750		0.61413	581.02330	0.58102	614.128	13.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	318.32750		0.31833	342.92330	0.34292	318.328	13.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	608.74300		0.60874	575.83370	0.57583	608.743	13.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	322.94300		0.32294	347.73370	0.34773	322.943	13.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	603.39250		0.60339	570.68460	0.57068	603.393	13.04	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	327.59250		0.32759	352.58460	0.35258	327.593	13.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.44050		12.44050	12.37990	12.37990		13.95	0.00	0	504.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,364.24330		1.36424	1,316.05880	1.31606	1,364.243	12.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	123.74330		0.12374	136.15880	0.13616	123.743	12.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,175.56120		1.17556	1,130.05110	1.13005	1,175.561	12.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	178.06120		0.17806	193.15110	0.19315	178.061	12.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,138.54460		1.13854	1,093.59930	1.09360	1,138.545	12.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	191.04460		0.19104	206.69930	0.20670	191.045	12.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,102.17480		1.10217	1,057.79800	1.05780	1,102.175	12.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	204.67480		0.20467	220.89800	0.22090	204.675	12.98	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.60950		12.60950	12.54340	12.54340		14.27	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	771.63700		0.77164	745.26690	0.74527	771.637	14.12	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	652.13700		0.65214	691.86690	0.69187	652.137	14.12	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	767.34600		0.76735	741.11400	0.74111	767.346	14.14	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	657.84600		0.65785	697.71400	0.69771	657.846	14.14	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	763.07850		0.76308	736.98890	0.73699	763.079	14.15	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	663.57850		0.66358	703.58890	0.70359	663.579	14.15	0.00	0	0.00
2025	On 02/05/2013	Bond Future			113.81184		113.81184	113.81219	113.81219			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	398.17000		0.39817	398.52000	0.39852	398.170		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			112.56494		112.56494	113.21002	113.21002			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	960.46000		0.96046	1,605.54000	1.60554	960.460		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			118.78818		118.78818	119.38139	119.38139			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,190.36000		1.19036	1,783.57000	1.78357	1,190.360		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL7T	On 02/05/2013	Index Future			493.13700		493.13700	494.14100	494.14100				0.00	0	12.00
AL7T	On 01/08/2013	Index Future			499.58600		499.58600	500.60300	500.60300				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			506.69700		506.69700	507.72800	507.72800				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			438.27600		438.27600	439.68700	439.68700				0.00	0	1,017.00
ALBI	On 01/08/2013	Index Future			444.00800		444.00800	445.43700	445.43700				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			450.32700		450.32700	451.77700	451.77700				0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.52320		9.52320	9.43220	9.43220		8.42		43,473,408.00	4,565	23,840.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	1,013.20300		1.01320	922.21920	0.92222	1,013.203	24.72		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.00300		0.00000	0.01920	0.00002	0.003	24.72		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,204.60000		1.20460	1,113.60020	1.11360	1,204.600	22.60		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.00000		0.00000	0.00020	0.00000	0.000	22.60		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	1,154.60000		1.15460	1,063.60070	1.06360	1,154.600	23.15		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.00000		0.00000	0.00070	0.00000	0.000	23.15		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	1,104.60020		1.10460	1,013.60270	1.01360	1,104.600	23.71		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.00020		0.00000	0.00270	0.00000	0.000	23.71		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.57190		9.57190	9.48100	9.48100		9.01		5,800,571.40	606	13,849.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	832.82680		0.83283	745.96280	0.74596	832.827	10.92		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	10.92680		0.01093	14.96280	0.01496	10.927	10.92		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	823.12260		0.82312	736.41850	0.73642	823.123	10.86		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	11.22260		0.01122	15.41850	0.01542	11.223	10.86		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	842.53920		0.84254	755.52060	0.75552	842.539	10.97		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	10.63920		0.01064	14.52060	0.01452	10.639	10.97		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.62530		9.62530	9.53400	9.53400		10.14		28,875.90	3	5,250.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	462.66910		0.46267	402.70810	0.40271	462.669	9.97		0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	137.36910		0.13737	168.70810	0.16871	137.369	9.97	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	104.54550		0.10455	89.62000	0.08962	104.545	11.99	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	779.24550		0.77925	855.62000	0.85562	779.246	11.99	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	781.73370		0.78173	702.70480	0.70270	781.734	10.13	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	46.43370		0.04643	58.70480	0.05870	46.434	10.13	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	773.06480		0.77306	694.34580	0.69435	773.065	10.13	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	47.76480		0.04776	60.34580	0.06035	47.765	10.13	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	764.42870		0.76443	686.02540	0.68603	764.429	10.12	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	49.12870		0.04913	62.02540	0.06203	49.129	10.12	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,143.76890		1.14377	0.00000	0.00000	1,143.769	11.14	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	18.46890		0.01847	0.00000	0.00000	18.469	11.14	3,712.25	201	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	861.07080		0.86107	779.49410	0.77949	861.071	10.22	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	35.77080		0.03577	45.49410	0.04549	35.771	10.22	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.67610		9.67610	9.58250	9.58250		10.89	0.00	0	1,837.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	467.43700		0.46744	414.46550	0.41447	467.437	10.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	261.33700		0.26134	301.96550	0.30197	261.337	10.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	461.97720		0.46198	409.36820	0.40937	461.977	10.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	265.87720		0.26588	306.86820	0.30687	265.877	10.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	472.94620		0.47295	419.60850	0.41961	472.946	10.70	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	256.84620		0.25685	297.10850	0.29711	256.846	10.70	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.73110		9.73110	9.63260	9.63260		11.46	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	556.38860		0.55639	502.22290	0.50222	556.389	11.18	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	325.28860		0.32529	369.62290	0.36962	325.289	11.18	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	551.19600		0.55120	497.35800	0.49736	551.196	11.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	330.09600		0.33010	374.75800	0.37476	330.096	11.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	561.62400		0.56162	507.12220	0.50712	561.624	11.17	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	320.52400		0.32052	364.52220	0.36452	320.524	11.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.08880		10.08880	10.01640	10.01640		12.81	0.00	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	2,889.93250		2.88993	2,820.99470	2.82099	2,889.933	13.05		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	51.13250		0.05113	54.59470	0.05459	51.133	13.05		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,843.24750		2.84325	2,774.51330	2.77451	2,843.248	13.02		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	54.44750		0.05445	58.11330	0.05811	54.448	13.02		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,796.73510		2.79674	2,728.21140	2.72821	2,796.735	12.98		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	57.93510		0.05794	61.81140	0.06181	57.935	12.98		0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.99740		8.99740	8.89860	8.89860		9.37		35,989,600.00	4,000	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	357.71120		0.35771	260.16620	0.26017	357.711	13.99		0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	0.31120		0.00031	1.56620	0.00157	0.311	13.99		0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	347.75770		0.34776	250.38130	0.25038	347.758	13.86		0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	0.35770		0.00036	1.78130	0.00178	0.358	13.86		0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	337.81130		0.33781	240.62640	0.24063	337.811	13.73		0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	0.41130		0.00041	2.02640	0.00203	0.411	13.73		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.08660		9.08660	8.98730	8.98730		11.85		0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	295.91350		0.29591	234.30460	0.23430	295.913	11.83		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	149.31350		0.14931	187.00460	0.18700	149.314	11.83		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	290.01450		0.29001	229.07410	0.22907	290.015	11.83		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	153.41450		0.15341	191.77410	0.19177	153.415	11.83		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	284.19030		0.28419	223.91930	0.22392	284.190	11.83		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	157.59030		0.15759	196.61930	0.19662	157.590	11.83		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.18220		9.18220	9.08250	9.08250		13.42		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	395.23280		0.39523	339.83800	0.33984	395.233	13.31		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	303.03280		0.30303	347.33800	0.34734	303.033	13.31		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	390.28320		0.39028	335.30310	0.33530	390.283	13.32		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	308.08320		0.30808	352.80310	0.35280	308.083	13.32		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	385.37780		0.38538	331.13420	0.33113	385.378	13.33		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	313.17780		0.31318	358.63420	0.35863	313.178	13.33		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.25720		0.25720	0.14960	0.14960				0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.08600		0.08600	0.03240	0.03240				0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.18690		0.18690	-0.15500	-0.15500				0.00	0	16,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.25030		0.25030	-0.21790	-0.21790				0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.25410		0.25410	0.14870	0.14870				0.00	0	64,000.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.16300		0.16300	0.07710	0.07710				0.00	0	65,200.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.14460		0.14460	0.13010	0.13010				0.00	0	5,000.00
CF CANDO CACY	On 02/04/2013	Can-Do Future			18.16540		18.16540	30.01580	30.01580				0.00	0	15,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			110.63160		110.63160	93.62130	93.62130				0.00	0	5,000.00
CF CANDO CADA	On 04/04/2013	Can-Do Future			0.03010		0.03010	0.03980	0.03980				0.00	0	30,000.00
CF CANDO CADB	On 09/04/2013	Can-Do Future			0.03460		0.03460	0.04320	0.04320				0.00	0	50,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.72600		9.72600	9.65510	9.65510		12.71		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	586.38810		0.58639	516.15400	0.51615	586.388	20.79		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	0.38810		0.00039	1.05400	0.00105	0.388	20.79		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	576.42550		0.57643	506.25320	0.50625	576.426	20.67		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	0.42550		0.00043	1.15320	0.00115	0.425	20.67		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	566.46640		0.56647	496.34850	0.49635	566.466	20.56		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	0.46640		0.00047	1.24850	0.00125	0.466	20.56		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.85150		9.85150	9.78010	9.78010		12.92		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	429.37170		0.42937	384.02500	0.38403	429.372	12.42		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	117.87170		0.11787	143.92500	0.14393	117.872	12.42		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	422.83000		0.42283	377.94680	0.37795	422.830	12.44	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	121.33000		0.12133	147.84680	0.14785	121.330	12.44	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	416.35290		0.41635	371.93600	0.37194	416.353	12.45	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	124.85290		0.12485	151.83600	0.15184	124.853	12.45	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.98920		9.98920	9.91600	9.91600		13.39	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	455.23710		0.45524	419.32030	0.41932	455.237	13.28	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	306.03710		0.30604	343.32030	0.34332	306.037	13.28	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	450.31840		0.45032	414.79110	0.41479	450.318	13.30	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	311.11840		0.31112	348.79110	0.34879	311.118	13.30	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	445.44700		0.44545	410.30530	0.41031	445.447	13.32	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	316.24700		0.31625	354.30530	0.35431	316.247	13.32	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry			8.99510		8.99510	8.89610	8.89610		10.52	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Call	285.26110		0.28526	187.55910	0.18756	285.261	16.74	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Put	0.16110		0.00016	1.45910	0.00146	0.161	16.74	0.00	0	5,000.00
DACA	On 15/03/2013	Any day expiry	8.81	Call	186.09700		0.18610	94.18420	0.09418	186.097	14.59	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.81	Put	0.99700		0.00100	8.08420	0.00808	0.997	14.59	0.00	0	5,000.00
DACA	On 15/03/2013	Any day expiry	8.84	Call	156.84950		0.15685	69.32680	0.06933	156.850	13.95	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.84	Put	1.74950		0.00175	13.22680	0.01323	1.749	13.95	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Call	147.21120		0.14721	61.61810	0.06162	147.211	13.74	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Put	2.11120		0.00211	15.51810	0.01552	2.111	13.74	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Call	137.64770		0.13765	54.25790	0.05426	137.648	13.52	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Put	2.54770		0.00255	18.15790	0.01816	2.548	13.52	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.40180		12.40180	12.34180	12.34180		13.83	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	822.48900		0.82249	786.62940	0.78663	822.489	13.09	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	310.68900		0.31069	334.82940	0.33483	310.689	13.09	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	816.74540		0.81675	781.06820	0.78107	816.745	13.10	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	314.94540		0.31495	339.26820	0.33927	314.945	13.10	0.00	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	811.03460		0.81103	775.53960	0.77554	811.035	13.11	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	319.23460		0.31923	343.73960	0.34374	319.235	13.11	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry			9.25120		9.25120	9.13210	9.13210		14.03	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.00	Call	251.37720		0.25138	137.23550	0.13724	251.377	20.74	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.00	Put	0.17720		0.00018	5.13550	0.00514	0.177	20.74	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.01	Call	241.41770		0.24142	128.16850	0.12817	241.418	20.47	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.01	Put	0.21770		0.00022	6.06850	0.00607	0.218	20.47	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.97	Call	281.29620		0.28130	165.17120	0.16517	281.296	21.54	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.97	Put	0.09620		0.00010	3.07120	0.00307	0.096	21.54	0.00	0	20,000.00
DAUS	On 14/03/2013	Any day expiry	8.99	Call	261.34440		0.26134	146.43590	0.14644	261.344	21.00	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.99	Put	0.14440		0.00014	4.33590	0.00434	0.144	21.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			9.26000		9.26000	9.14470	9.14470		12.68	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,260.01950		1.26002	1,144.73750	1.14474	1,260.019	22.03	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.01950		0.00002	0.03750	0.00004	0.020	22.03	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,160.03160		1.16003	1,044.76210	1.04476	1,160.032	20.96	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.03160		0.00003	0.06210	0.00006	0.032	20.96	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Call	1,060.05250		1.06005	944.80500	0.94481	1,060.053	19.89	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Put	0.05250		0.00005	0.10500	0.00011	0.053	19.89	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	223.63300		0.22363	137.14660	0.13715	223.633	13.14	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	23.63300		0.02363	52.44660	0.05245	23.633	13.14	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	55.96850		0.05597	28.42410	0.02842	55.969	13.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	145.96850		0.14597	233.72410	0.23372	145.969	13.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.51	Call	23.25010		0.02325	11.34290	0.01134	23.250	14.67	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.51	Put	273.25010		0.27325	376.64290	0.37664	273.250	14.67	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	257.23020		0.25723	164.87350	0.16487	257.230	13.24	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	17.23020		0.01723	40.17350	0.04017	17.230	13.24	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	240.22440		0.24022	150.69970	0.15070	240.224	13.19	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	20.22440		0.02022	45.99970	0.04600	20.224	13.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.05	Call	231.87450		0.23187	143.84360	0.14384	231.875	13.16	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	21.87450		0.02187	49.14360	0.04914	21.874	13.16	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.30230		9.30230	9.18390	9.18390		12.97	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	310.86570		0.31087	227.71520	0.22772	310.866	12.71	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	68.56570		0.06857	103.81520	0.10382	68.566	12.71	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	147.71560		0.14772	101.20930	0.10121	147.716	13.20	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	195.41560		0.19542	267.30930	0.26731	195.416	13.20	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	96.37310		0.09637	64.43640	0.06444	96.373	13.94	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	304.07310		0.30407	390.53640	0.39054	304.073	13.94	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	339.81240		0.33981	252.63010	0.25263	339.812	12.67	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	57.51240		0.05751	88.73010	0.08873	57.512	12.67	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	325.16710		0.32517	239.97640	0.23998	325.167	12.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	62.86710		0.06287	96.07640	0.09608	62.867	12.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	317.97340		0.31797	233.79710	0.23380	317.973	12.70	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	65.67340		0.06567	99.89710	0.09990	65.673	12.70	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,302.80510		1.30281	1,184.58290	1.18458	1,302.805	16.07	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.50510		0.00051	0.68290	0.00068	0.505	16.07	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,203.05210		1.20305	1,084.93310	1.08493	1,203.052	15.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.75210		0.00075	1.03310	0.00103	0.752	15.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,103.42530		1.10343	985.47130	0.98547	1,103.425	14.95	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	1.12530		0.00113	1.57130	0.00157	1.125	14.95	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.34240		9.34240	9.22350	9.22350		13.11	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	219.17330		0.21917	167.11000	0.16711	219.173	13.11	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	226.77330		0.22677	293.61000	0.29361	226.773	13.11	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	161.44300		0.16144	121.28980	0.12129	161.443	13.75	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	329.04300		0.32904	407.78980	0.40779	329.043	13.75	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	395.60560		0.39561	312.47380	0.31247	395.606	12.60	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	93.20560		0.09321	128.97380	0.12897	93.206	12.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	9.05	Call	388.80700		0.38881	306.42140	0.30642	388.807	12.62	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	96.40700		0.09641	132.92140	0.13292	96.407	12.62	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	382.08040		0.38208	300.44350	0.30044	382.080	12.63	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	99.68040		0.09968	136.94350	0.13694	99.680	12.63	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,245.57570		1.24558	1,127.84640	1.12785	1,245.576	14.50	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	3.17570		0.00318	4.34640	0.00435	3.176	14.50	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,146.83240		1.14683	1,029.57890	1.02958	1,146.832	14.10	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	4.43240		0.00443	6.07890	0.00608	4.432	14.10	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.37890		9.37890	9.25960	9.25960		13.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	443.28880		0.44329	363.83650	0.36384	443.289	12.80	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	124.38880		0.12439	164.23650	0.16424	124.389	12.80	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	282.69860		0.28270	226.22430	0.22622	282.699	13.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	253.79860		0.25380	316.62430	0.31662	253.799	13.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	219.69430		0.21969	175.22880	0.17523	219.694	13.88	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	350.79430		0.35079	425.62880	0.42563	350.794	13.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,188.35550		1.18836	1,071.96460	1.07196	1,188.356	13.95	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	9.45550		0.00946	12.36460	0.01236	9.455	13.95	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	456.33780		0.45634	375.57190	0.37557	456.338	12.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	117.43780		0.11744	155.97190	0.15597	117.438	12.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	449.78160		0.44978	369.67260	0.36967	449.782	12.78	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	120.88160		0.12088	160.07260	0.16007	120.882	12.78	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,285.95460		1.28595	1,168.81770	1.16882	1,285.955	14.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	7.05460		0.00705	9.21770	0.00922	7.055	14.26	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.41180		9.41180	9.29190	9.29190		13.67	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	184.12560		0.18413	150.29100	0.15029	184.126	14.99	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	572.32560		0.57233	658.39100	0.65839	572.326	14.99	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	418.36390		0.41836	347.01900	0.34702	418.364	13.24	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	196.56390		0.19656	245.11900	0.24512	196.564	13.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.20	Call	412.79390		0.41279	342.09470	0.34209	412.794	13.26	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	200.99390		0.20099	250.19470	0.25019	200.994	13.26	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	407.28070		0.40728	337.22440	0.33722	407.281	13.28	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	205.48070		0.20548	255.32440	0.25532	205.481	13.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.41680		9.41680	9.29690	9.29690		13.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	278.83650		0.27884	229.76050	0.22976	278.837	14.09	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	372.03650		0.37204	442.86050	0.44286	372.037	14.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	510.94470		0.51094	430.62980	0.43063	510.945	13.02	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	144.14470		0.14414	183.72980	0.18373	144.145	13.02	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	504.59130		0.50459	424.90440	0.42490	504.591	13.04	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	147.79130		0.14779	188.00440	0.18800	147.791	13.04	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	344.68680		0.34469	284.68410	0.28468	344.687	13.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	277.88680		0.27789	337.78410	0.33778	277.887	13.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,329.20100		1.32920	1,212.46350	1.21246	1,329.201	14.21	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	12.40100		0.01240	15.56350	0.01556	12.401	14.21	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,232.79800		1.23280	1,116.99900	1.11700	1,232.798	13.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	15.99800		0.01600	20.09900	0.02010	15.998	13.93	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	517.35420		0.51735	436.41070	0.43641	517.354	13.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	140.55420		0.14055	179.51070	0.17951	140.554	13.00	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.42320		9.42320	9.30310	9.30310		13.89	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	482.26730		0.48227	406.43450	0.40643	482.267	13.11	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	169.06730		0.16907	213.33450	0.21333	169.067	13.11	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	494.35270		0.49435	417.36170	0.41736	494.353	13.06	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	161.15270		0.16115	204.26170	0.20426	161.153	13.06	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	488.28180		0.48828	411.86900	0.41187	488.282	13.09	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	165.08180		0.16508	208.76900	0.20877	165.082	13.09	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.45610		9.45610	9.33550	9.33550		13.95	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	334.12770		0.33413	281.69180	0.28169	334.128	14.13	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.51	Put	388.02770		0.38803	456.19180	0.45619	388.028	14.13	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	230.65980		0.23066	193.41540	0.19342	230.660	15.15	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	614.55980		0.61456	697.91540	0.69792	614.560	15.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	431.70590		0.43171	365.18840	0.36519	431.706	13.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	265.60590		0.26561	319.68840	0.31969	265.606	13.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	426.71440		0.42671	360.76120	0.36076	426.714	13.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	270.61440		0.27061	325.26120	0.32526	270.614	13.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	421.77240		0.42177	356.38170	0.35638	421.772	13.62	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	275.67240		0.27567	330.88170	0.33088	275.672	13.62	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,279.35550		1.27936	1,163.88750	1.16389	1,279.356	13.93	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	23.25550		0.02326	28.38750	0.02839	23.256	13.93	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	457.41450		0.45741	388.05280	0.38805	457.414	13.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	241.31450		0.24131	292.55280	0.29255	241.315	13.46	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.49150		9.49150	9.37040	9.37040		14.19	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	264.71720		0.26472	225.30650	0.22531	264.717	15.32	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	653.21720		0.65322	734.90650	0.73491	653.217	15.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	482.74300		0.48274	414.99730	0.41500	482.743	13.68	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	281.24300		0.28124	334.59730	0.33460	281.243	13.68	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	477.76500		0.47776	410.49740	0.41050	477.765	13.70	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	286.26500		0.28627	340.09740	0.34010	286.265	13.70	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	472.83320		0.47283	406.03920	0.40604	472.833	13.73	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	291.33320		0.29133	345.63920	0.34564	291.333	13.73	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	487.76730		0.48777	419.54190	0.41954	487.767	13.65	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	276.26730		0.27627	329.14190	0.32914	276.267	13.65	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.49540		9.49540	9.37410	9.37410		14.22	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	389.47000		0.38947	333.89030	0.33389	389.470	14.25	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	404.07000		0.40407	469.79030	0.46979	404.070	14.25	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	514.34800		0.51435	443.74560	0.44375	514.348	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
DAUS	On 26/09/2013	Any day expiry	9.24	Put	258.94800		0.25895	309.64560	0.30965	258.948	13.59	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	509.13500		0.50913	439.05680	0.43906	509.135	13.61	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	263.73500		0.26373	314.95680	0.31496	263.735	13.61	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	503.96870		0.50397	434.41320	0.43441	503.969	13.63	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	268.56870		0.26857	320.31320	0.32031	268.569	13.63	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,326.77970		1.32678	1,211.53880	1.21154	1,326.780	14.00	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	31.37970		0.03138	37.43880	0.03744	31.380	14.00	0.00	0	7,500.00
DAUS	On 22/10/2013	Any day expiry			9.52840		9.52840	9.38000	9.38000		14.47	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	478.99760		0.47900	0.00000	0.00000	478.998	14.13	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	360.59760		0.36060	0.00000	0.00000	360.598	14.13	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	452.58020		0.45258	0.00000	0.00000	452.580	14.28	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	394.18020		0.39418	0.00000	0.00000	394.180	14.28	0.00	3,000	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	263.14630		0.26315	0.00000	0.00000	263.146	15.94	0.00	6,000	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	804.74630		0.80475	0.00000	0.00000	804.746	15.94	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	488.12910		0.48813	0.00000	0.00000	488.129	14.09	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	349.72910		0.34973	0.00000	0.00000	349.729	14.09	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	483.54290		0.48354	0.00000	0.00000	483.543	14.11	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	355.14290		0.35514	0.00000	0.00000	355.143	14.11	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.69390		9.69390	9.56830	9.56830		15.39	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	861.52550		0.86153	776.94740	0.77695	861.526	14.08	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	277.62550		0.27763	318.64740	0.31865	277.625	14.08	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	873.87760		0.87388	787.62930	0.78763	873.878	14.06	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	269.97760		0.26998	309.32930	0.30933	269.978	14.06	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	867.68710		0.86769	782.27030	0.78227	867.687	14.07	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	273.78710		0.27379	313.97030	0.31397	273.787	14.07	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.71670		9.71670	9.58840	9.58840		15.43	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	891.97350		0.89197	804.28390	0.80428	891.974	14.14	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	285.27350		0.28527	325.88390	0.32588	285.273	14.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.09	Call	904.31890		0.90432	815.42570	0.81543	904.319	14.12	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	277.61890		0.27762	317.02570	0.31703	277.619	14.12	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	898.12880		0.89813	809.58900	0.80959	898.129	14.13	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	281.42880		0.28143	321.18900	0.32119	281.429	14.13	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	0.00000	0.00000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	0.00000	0.00000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.25899		113.25899	113.53922	113.53922			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	0.00000		0.00000	223.04000	0.22304	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	57.19000		0.05719	0.00000	0.00000	57.190		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.90517		87.96244	8.84715	88.45052			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	78,782.18000		78.78218	79,270.26000	79.27026	78,782.180		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			8.99748		89.11295	8.93767	89.60754			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	20.75000		0.02075	515.34000	0.51534	20.750		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	78,061.62000		78.06162	78,556.21000	78.55621	78,061.620		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			438.19300	438.19300	439.57900	439.57900			0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	52,030.00000	5.20300	65,890.00000	6.58900	52,030.000		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	51,930.00000	5.19300	65,790.00000	6.57900	51,930.000		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	51,830.00000	5.18300	65,690.00000	6.56900	51,830.000		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			443.92400	443.92400	445.32800	445.32800			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	20,660.00000	2.06600	6,620.00000	0.66200	20,660.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	20,760.00000	2.07600	6,720.00000	0.67200	20,760.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	20,860.00000	2.08600	6,820.00000	0.68200	20,860.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			450.24200	450.24200	451.66600	451.66600			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	42,520.00000	4.25200	56,760.00000	5.67600	42,520.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	42,420.00000	4.24200	56,660.00000	5.66600	42,420.000		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	42,320.00000	4.23200	56,560.00000	5.65600	42,320.000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future	203.07100		203.07100	203.26700	203.26700			0.00	0	459.00
IGOV	On 01/08/2013	Index Future	205.78100		205.78100	205.97900	205.97900			0.00	0	149.00
IGOV	On 07/11/2013	Index Future	208.77600		208.77600	208.97700	208.97700			0.00	0	7.00
ILBI	On 02/05/2013	Index Future	550.07600		550.07600	549.95900	549.95900			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	5.12000	94.88000	5.12000	94.88000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future	5.12000	94.88000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future	5.12000	94.88000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.11000	94.89000	5.10000	94.90000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.11000	94.89000	5.09000	94.91000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future	5.11000	94.89000	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	5.10000	94.90000	5.08000	94.92000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	5.14000	94.86000	5.12000	94.88000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	5.24000	94.76000	5.20000	94.80000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.35000	94.65000	5.31000	94.69000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	5.47000	94.53000	5.43000	94.57000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	5.63000	94.37000	5.59000	94.41000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.61290		7.61290	7.54160	7.54160		11.95		7,612,900.00	1,000	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	722.91350		0.72291	651.62910	0.65163	722.914	24.54		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.01350		0.00001	0.02910	0.00003	0.014	24.54		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	712.91490		0.71291	641.63280	0.64163	712.915	24.37		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.01490		0.00001	0.03280	0.00003	0.015	24.37		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	702.91650		0.70292	631.63700	0.63164	702.916	24.21		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.01650		0.00002	0.03700	0.00004	0.016	24.21		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.67410		7.67410	7.60120	7.60120		8.78		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	367.31560		0.36732	306.60240	0.30660	367.316	9.39		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	33.21560		0.03322	45.40240	0.04540	33.216	9.39		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	358.95640		0.35896	298.75150	0.29875	358.956	9.37		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	34.85640		0.03486	47.55150	0.04755	34.856	9.37		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	350.66540		0.35067	290.98230	0.29098	350.665	9.35		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	36.56540		0.03657	49.78230	0.04978	36.565	9.35		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.72220		7.72220	7.65050	7.65050		10.96		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	312.57720		0.31258	266.09680	0.26610	312.577	11.01		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	180.37720		0.18038	205.59680	0.20560	180.377	11.01		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	306.78800		0.30679	260.76820	0.26077	306.788	11.01		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	184.58800		0.18459	210.26820	0.21027	184.588	11.01		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	301.06580		0.30107	255.50720	0.25551	301.066	11.00		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	188.86580		0.18887	215.00720	0.21501	188.866	11.00		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			6.87662		107.57683	6.84279	107.82519				0.00	0	4,970.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,189.03000		1.18903	1,437.39000	1.43739	1,189.030			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	1,261.25000		1.26125	1,509.61000	1.50961	1,261.250			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.05	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	1,333.41000		1.33341	1,581.77000	1.58177	1,333.410		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			6.93331		108.98377	6.89817	109.23566			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,513.95000		2.51395	2,765.84000	2.76584	2,513.950		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	2,583.32000		2.58332	2,835.21000	2.83521	2,583.320		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	2,652.63000		2.65263	2,904.52000	2.90452	2,652.630		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			5.41233		119.59227	5.37032	119.69439		1.67	0.00	0	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	213.24000		0.21324	259.90000	0.25990	213.240	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	389.13000		0.38913	333.67000	0.33367	389.130	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	223.40000		0.22340	271.59000	0.27159	223.400	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	374.95000		0.37495	321.02000	0.32102	374.950	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	233.88000		0.23388	283.59000	0.28359	233.880	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	361.10000		0.36110	308.69000	0.30869	361.100	1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.42416		121.15641	5.37640	121.26007		1.52	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,700.78000		91.70078	91,804.44000	91.80444	91,700.780	1.63	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	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.44039		116.07393	5.38475	116.17909		1.38	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	673.76000		0.67376	749.03000	0.74903	673.760	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	391.65000		0.39165	361.76000	0.36176	391.650	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	685.16000		0.68516	760.96000	0.76096	685.160	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	384.23000		0.38423	354.87000	0.35487	384.230	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	696.66000		0.69666	772.98000	0.77298	696.660	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	376.91000		0.37691	348.07000	0.34807	376.910	1.39	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.47972		129.46489	7.42093	130.04992		10.87		0.00	0	64,898.00
R186	On 02/05/2013	Bond Future	6.75	Call	177.07000		0.17707	271.58000	0.27158	177.070	10.64		0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,715.75000		7.71575	7,225.23000	7.22523	7,715.750	10.64		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	1,662.38000		1.66238	2,036.53000	2.03653	1,662.380	10.84		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,556.72000		2.55672	2,345.84000	2.34584	2,556.720	10.84		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	1,705.77000		1.70577	2,085.03000	2.08503	1,705.770	10.84	2,763,347.40		1,620	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,499.99000		2.49999	2,294.22000	2.29422	2,499.990	10.84		0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	1,749.88000		1.74988	2,134.21000	2.13421	1,749.880	10.85		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,444.09000		2.44409	2,243.39000	2.24339	2,444.090	10.85		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	2,724.29000		2.72429	3,190.04000	3.19004	2,724.290	10.92		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	1,539.12000		1.53912	1,419.84000	1.41984	1,539.120	10.92	3,386,064.00		2,200	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	3,663.01000		3.66301	4,174.84000	4.17484	3,663.010	11.00		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,021.66000		1.02166	948.46000	0.94846	1,021.660	11.00		0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.54991		125.87354	7.48909	126.46650		12.49		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	2,616.45000		2.61645	3,001.63000	3.00163	2,616.450	12.42		0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,578.85000		5.57885	5,371.07000	5.37107	5,578.850	12.42		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	116,601.13000		116.60113	117,194.09000	117.19409	116,601.130	12.99		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	12.99		0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.62654		127.66508	7.56346	128.26652		12.18		0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,592.35000		11.59235	12,198.42000	12.19842	11,592.350	12.75		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,529.84000		1.52984	1,534.47000	1.53447	1,529.840	12.75		0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,794.51000		7.79451	8,357.84000	8.35784	7,794.510	12.54		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,046.60000		3.04660	3,008.49000	3.00849	3,046.600	12.54		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,853.23000		7.85323	8,417.57000	8.41757	7,853.230	12.55		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.15	Put	3,015.40000		3.01540	2,978.30000	2.97830	3,015.400	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	7,912.11000		7.91211	8,477.45000	8.47745	7,912.110	12.56	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,984.46000		2.98446	2,948.36000	2.94836	2,984.460	12.56	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			292.09269		292.09269	292.35327	292.35327			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	9,702.69000		9.70269	9,963.27000	9.96327	9,702.690		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	9,692.69000		9.69269	9,953.27000	9.95327	9,692.690		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	9,682.69000		9.68269	9,943.27000	9.94327	9,682.690		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			5.22061		108.70945	5.19356	108.75261		1.01	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	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,906.13000		1.90613	1,862.97000	1.86297	1,906.130	0.94	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	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,889.80000		1.88980	1,846.64000	1.84664	1,889.800	0.94	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	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,873.46000		1.87346	1,830.30000	1.83030	1,873.460	0.94	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.20906		105.72742	5.17662	105.77135		0.89	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,481.74000		68.48174	68,525.67000	68.52567	68,481.740	0.97	0.00	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	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.17346		107.23218	5.13270	107.27677		0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	108.67000		0.10867	127.21000	0.12721	108.670	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	529.27000		0.52927	503.22000	0.50322	529.270	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	111.90000		0.11190	130.45000	0.13045	111.900	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	521.50000		0.52150	495.46000	0.49546	521.500	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	115.19000		0.11519	133.75000	0.13375	115.190	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	513.79000		0.51379	487.76000	0.48776	513.790	0.78	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			219.90886		219.90886	220.58779	220.58779			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,868.86000		8.86886	9,547.79000	9.54779	8,868.860		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	8,858.86000		8.85886	9,537.79000	9.53779	8,858.860		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	8,848.86000		8.84886	9,527.79000	9.52779	8,848.860		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			5.87327		110.19502	5.82274	110.39745		3.87	0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	668.06000		0.66806	782.98000	0.78298	668.060	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	601.14000		0.60114	513.63000	0.51363	601.140	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	689.13000		0.68913	806.04000	0.80604	689.130	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	582.23000		0.58223	496.71000	0.49671	582.230	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	710.59000		0.71059	829.48000	0.82948	710.590	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	563.73000		0.56373	480.19000	0.48019	563.730	3.90	0.00	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 01/08/2013	Bond Future			5.91221	111.63624	5.85803	111.84152		3.73	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,423.04000	98.42304	98,628.32000	98.62832	98,423.040	3.92	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	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.96012	109.06537	5.90150	109.27358		3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,357.50000	1.35750	1,476.27000	1.47627	1,357.500	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,180.72000	1.18072	1,091.28000	1.09128	1,180.720	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,835.85000	106.83585	107,044.06000	107.04406	106,835.850	3.79	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	3.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	864.24000	0.86424	955.07000	0.95507	864.240	3.57	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,756.07000	1.75607	1,638.69000	1.63869	1,756.070	3.57	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,320.18000	1.32018	1,437.12000	1.43712	1,320.180	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,214.24000	1.21424	1,122.97000	1.12297	1,214.240	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,338.59000	1.33859	1,456.45000	1.45645	1,338.590	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,197.22000	1.19722	1,106.87000	1.10687	1,197.220	3.60	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			6.14403	111.71325	6.10449	111.90888		5.14	0.00	0	6,027.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,265.08000	1.26508	1,414.02000	1.41402	1,265.080	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	546.59000	0.54659	499.90000	0.49990	546.590	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,296.49000	1.29649	1,446.85000	1.44685	1,296.490	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	528.99000	0.52899	483.72000	0.48372	528.990	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,328.29000	1.32829	1,480.06000	1.48006	1,328.290	5.23	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	511.81000	0.51181	467.95000	0.46795	511.810	5.23	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.19316	109.14796	6.15131	109.34636		5.35	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,264.46000	100.26446	100,462.86000	100.46286	100,264.460	5.60	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	5.60	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.24708	110.70144	6.20254	110.90267		4.98	0.00	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	7.00	Call	3,959.59000		3.95959	4,129.75000	4.12975	3,959.590	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	626.39000		0.62639	595.32000	0.59532	626.390	5.20	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,880.35000		1.88035	2,009.40000	2.00940	1,880.350	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,686.88000		1.68688	1,614.70000	1.61470	1,686.880	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,904.44000		1.90444	2,034.27000	2.03427	1,904.440	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,665.95000		1.66595	1,594.55000	1.59455	1,665.950	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,928.69000		1.92869	2,059.30000	2.05930	1,928.690	5.00	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,645.20000		1.64520	1,574.58000	1.57458	1,645.200	5.00	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			5.25162		103.81457	5.22251	103.83438		0.41	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	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,280.62000		1.28062	1,260.81000	1.26081	1,280.620	0.38	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	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,273.67000		1.27367	1,253.86000	1.25386	1,273.670	0.38	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	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,266.72000		1.26672	1,246.91000	1.24691	1,266.720	0.38	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.19771		101.41053	5.15165	101.43079		0.29	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,412.42000		30.41242	30,432.68000	30.43268	30,412.420	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			4.96894		102.85387	4.85397	102.87443		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	7.10000		0.00710	8.22000	0.00822	7.100	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	128.63000		0.12863	109.19000	0.10919	128.630	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	7.34000		0.00734	8.50000	0.00850	7.340	0.13	0.00	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	Put	127.07000		0.12707	107.67000	0.10767	127.070	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	7.59000		0.00759	8.79000	0.00879	7.590	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	125.53000		0.12553	106.17000	0.10617	125.530	0.13	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			6.39205		106.84139	6.35800	107.02981		6.35	0.00	0	7,274.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,149.03000		1.14903	1,269.34000	1.26934	1,149.030	6.42	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	884.39000		0.88439	816.28000	0.81628	884.390	6.42	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,179.47000		1.17947	1,301.01000	1.30101	1,179.470	6.42	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	859.74000		0.85974	792.86000	0.79286	859.740	6.42	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,210.36000		1.21036	1,333.13000	1.33313	1,210.360	6.43	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	835.58000		0.83558	769.93000	0.76993	835.580	6.43	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.44761		104.60234	6.41184	104.79341		6.73	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,031.15000		97.03115	97,222.22000	97.22222	97,031.150	7.05	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	7.05	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.50477		106.09108	6.46707	106.28487		6.40	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,710.12000		2.71012	2,839.05000	2.83905	2,710.120	6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,764.38000		1.76438	1,699.52000	1.69952	1,764.380	6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,739.86000		2.73986	2,869.11000	2.86911	2,739.860	6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,743.36000		1.74336	1,678.82000	1.67882	1,743.360	6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,769.75000		2.76975	2,899.32000	2.89932	2,769.750	6.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,722.53000		1.72253	1,658.31000	1.65831	1,722.530	6.48	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			6.53460		101.98640	6.50063	102.19541		7.45	0.00	0	17,342.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,477.65000		1.47765	1,650.74000	1.65074	1,477.650	7.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.64	Put	832.52000		0.83252	796.60000	0.79660	832.520	7.50	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,514.15000		1.51415	1,688.65000	1.68865	1,514.150	7.50	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	808.07000		0.80807	773.56000	0.77356	808.070	7.50	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,551.11000		1.55111	1,727.01000	1.72701	1,551.110	7.51	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	784.14000		0.78414	751.03000	0.75103	784.140	7.51	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.58637		103.32025	6.55091	103.53229		7.89	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,275.78000		94.27578	94,487.82000	94.48782	94,275.780	8.23	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	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.64459		101.39471	6.60746	101.60974		7.80	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,695.86000		5.69586	5,870.49000	5.87049	5,695.860	8.22	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	894.42000		0.89442	854.02000	0.85402	894.420	8.22	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,023.09000		3.02309	3,154.98000	3.15498	3,023.090	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,186.39000		2.18639	2,103.25000	2.10325	2,186.390	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,055.31000		3.05531	3,187.93000	3.18793	3,055.310	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,161.38000		2.16138	2,078.97000	2.07897	2,161.380	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,087.70000		3.08770	3,221.05000	3.22105	3,087.700	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,136.59000		2.13659	2,054.91000	2.05491	2,136.590	7.93	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			8.35445		79.29802	8.29090	79.83667		16.60	26,802,730.76	338	9,195.00
R209	On 02/05/2013	Bond Future	7.99	Call	776.56000		0.77656	935.75000	0.93575	776.560	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,944.65000		3.94465	3,565.19000	3.56519	3,944.650	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	799.74000		0.79974	962.29000	0.96229	799.740	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,878.30000		3.87830	3,502.20000	3.50220	3,878.300	16.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	8.01	Call	823.31000		0.82331	989.24000	0.98924	823.310	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,812.49000		3.81249	3,439.77000	3.43977	3,812.490	16.49	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.42537		80.33520	8.36006	80.88109		16.90	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,386.09000		70.38609	70,931.98000	70.93198	70,386.090	17.50	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.50364		78.33406	8.43638	78.88771		18.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,366.88000		9.36688	9,914.95000	9.91495	9,366.880	19.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,832.97000		1.83297	1,827.39000	1.82739	1,832.970	19.41	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	5,933.45000		5.93345	6,426.86000	6.42686	5,933.450	18.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,642.94000		3.64294	3,582.70000	3.58270	3,642.940	18.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	5,978.20000		5.97820	6,472.47000	6.47247	5,978.200	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,609.61000		3.60961	3,550.23000	3.55023	3,609.610	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,023.09000		6.02309	6,518.20000	6.51820	6,023.090	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,576.54000		3.57654	3,518.00000	3.51800	3,576.540	18.90	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.35810		164.35810	164.25051	164.25051			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,218.10000		3.21810	3,110.51000	3.11051	3,218.100		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	3,208.10000		3.20810	3,100.51000	3.10051	3,208.100		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	3,198.10000		3.19810	3,090.51000	3.09051	3,198.100		0.00	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	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			128.95596	128.95596	128.97316	128.97316			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,265.96000	3.26596	3,283.16000	3.28316	3,265.960		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	3,255.96000	3.25596	3,273.16000	3.27316	3,255.960		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	3,245.96000	3.24596	3,263.16000	3.26316	3,245.960		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			136.48829	136.48829	136.05952	136.05952			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	5,398.29000	5.39829	4,969.52000	4.96952	5,398.290		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	5,388.29000	5.38829	4,959.52000	4.95952	5,388.290		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	5,378.29000	5.37829	4,949.52000	4.94952	5,378.290		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.05372	91.39876	7.98998	91.95573		14.60	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,178.59000	1.17859	1,450.72000	1.45072	1,178.590	14.53	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,065.86000	3.06586	2,781.02000	2.78102	3,065.860	14.53	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,210.03000	1.21003	1,486.23000	1.48623	1,210.030	14.53	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,007.73000	3.00773	2,726.96000	2.72696	3,007.730	14.53	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,242.03000	1.24203	1,522.29000	1.52229	1,242.030	14.54	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,950.28000	2.95028	2,673.57000	2.67357	2,950.280	14.54	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.12420	92.59422	8.05861	93.15858		15.31	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
R213	On 01/08/2013	Bond Future	91.25	Call	81,979.20000		81.97920	82,543.56000	82.54356	81,979.200	15.89	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	15.89	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.20357		90.37492	8.13591	90.94735		16.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,404.63000		6.40463	6,939.61000	6.93961	6,404.630	16.23	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,234.37000		3.23437	3,196.92000	3.19692	3,234.370	16.23	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,453.11000		6.45311	6,989.14000	6.98914	6,453.110	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,202.99000		3.20299	3,166.59000	3.16659	3,202.990	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,501.74000		6.50174	7,038.79000	7.03879	6,501.740	16.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,171.88000		3.17188	3,136.50000	3.13650	3,171.880	16.25	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			8.40772		80.79132	8.33891	81.40621		17.17	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,011.70000		72.01170	72,626.59000	72.62659	72,011.700	17.89	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	17.89	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.47645		81.84800	8.40575	82.47104		18.06	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	71,400.10000		71.40010	72,023.14000	72.02314	71,400.100	18.72	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	18.72	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			1.48900		1.48900	1.46930	1.46930		13.97	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,990.00350		0.19900	1,793.00340	0.17930	1,990.004	30.63	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.00350		0.00000	0.00340	0.00000	0.004	30.63	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,890.00360		0.18900	1,693.00340	0.16930	1,890.004	29.09	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.00360		0.00000	0.00340	0.00000	0.004	29.09	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,790.00360		0.17900	1,593.00540	0.15930	1,790.004	27.55	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	0.00360		0.00000	0.00540	0.00000	0.004	27.55	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.50030		1.50030	1.48020	1.48020		13.68		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,161.66580		0.11617	985.93610	0.09859	1,161.666	13.10		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	58.66580		0.00587	83.93610	0.00839	58.666	13.10		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	1,075.88880		0.10759	905.24980	0.09052	1,075.889	13.09		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	72.88880		0.00729	103.24980	0.01032	72.889	13.09		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	992.67200		0.09927	827.71650	0.08277	992.672	13.09		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	89.67200		0.00897	125.71650	0.01257	89.672	13.09		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.51270		1.51270	1.49230	1.49230		14.35		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	729.80770		0.07298	618.29730	0.06183	729.808	14.23		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	502.80770		0.05028	595.29730	0.05953	502.808	14.23		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	682.38430		0.06824	576.70480	0.05767	682.384	14.35		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	555.38430		0.05554	653.70480	0.06537	555.384	14.35		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	638.81630		0.06388	538.58110	0.05386	638.816	14.49		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	611.81630		0.06118	715.58110	0.07156	611.816	14.49		0.00	0	0.00
<b>Total for Derivatives :</b>											<b>3,559,342,674.35</b>	<b>392,303</b>	<b>2 056 439.00</b>		

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		13.19070	99.94188	13.09300				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		26.23303	108.85858	26.04476				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.04647	100.00011	8.97943				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		8.65964	111.70673	8.59618				0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		7.45918	100.63261	7.40297				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		7.55509	100.64155	7.49815				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.81055	8.00000	46.78013				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	101.73855	11.49764	101.73855	11.41954			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	28.14597	105.29362	27.94935		11,687,591,820.00		111,000	12,451,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	48.80956	105.62267	48.47327			0.00	0	9,398,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.18643	100.96284	10.10945			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	15.14925	111.66393	15.03827			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	67.25645	100.00003	66.61459			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	98.67361	215.58145	97.07617			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	30.39092	134.94825	30.12537			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	3.27430	269.82094	3.22852			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	27.65639	100.53123	27.44817			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	54.25466	100.25380	45.81723			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	14.42776	100.10451	14.30910			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	7.92815	100.10764	9.23829			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.10833	100.11256	8.72163			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.08505	100.11573	8.79265			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	25.32478	113.03853	25.14047			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	26.76678	102.88112	26.56775			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	37.91058	106.71879	37.64284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11B	On 29/09/2014	Spot Bond	101.43096	32.34924	101.43096	32.10646			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	27.34890	100.69530	27.14940			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.48336	101.53927	12.38958			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	17.48096	101.47729	17.34971			0.00	0	1,000,000.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.53117	101.61005	10.45201			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	75.36599	108.48706	74.82659		3,146,124,740.00		29,000	1,226,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	68.43820	101.57306	67.77618		1,523,595,900,000.00		15,000,000	5,000,000.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	81.15502	100.00000	80.42169		900,000,000,000.00		9,000,000	3,000,000.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	98.68388	215.26681	97.08840			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	46.48149	133.33110	46.07904			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.53886	122.14204	21.36720			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	10.16426	113.35700	10.08659			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.20609	100.00000	5.17003			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	18.41970	123.70523	18.27328			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	18.52097	102.18114	18.38105			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	12.08102	99.83242	11.99163			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	9.80183	99.82309	12.05360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond	99.81405	12.73915	99.81405	12.64491				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.71756	106.48741	5.67618				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.27059	100.00000	26.08012				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.35701	165.75435	4.31288				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	14.69766	157.68318	14.55415				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.53689	170.05600	3.50039				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	4.15505	172.68858	4.11169				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	98.67491	215.54135	97.07772				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	98.67342	215.58717	97.07594				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	102.59590	100.00000	101.78806				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.21936	71.58015	7.18740				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.21936	71.58015	7.18740				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.19057	84.61000	13.12427				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	20.52623	92.57000	20.41597				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.54778	100.05362	10.46958				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	18.32582	95.34000	18.22524				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	34.39508	100.00000	34.19968				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	17.09195	94.00000	16.99911				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	94.99000	16.01958	94.99000	15.93189			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	24.27322	89.20000	24.14634			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	23.03134	90.02000	31.90774			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.88287	101.37010	9.80873			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.72106	101.21709	9.64824			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	30.67133	89.83000	30.50704			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	23.11168	136.93312	22.91383			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	26.02944	102.86000	25.87855			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	26.46223	96.69000	26.31265			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	25.42930	96.61000	25.28564			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	25.01442	96.38000	24.87335			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.77146	99.94804	10.24141			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	19.47679	121.81240	19.32633			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	80.42419	104.20000	79.90229			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	10.26655	101.30453	10.18958			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.59228	93.54000	22.46761			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	21.43665	92.85000	21.31900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond	103.39542	2.15536	103.39542	2.14053			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.91906	149.61017	2.89231			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.57077	196.08295	2.54197			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.82337	95.40000	17.72470			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	75.73804	107.27000	75.23564			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.67677	94.09000	17.57881			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.22392	100.00000	9.18075			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.29859	100.00000	3.27954			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	12.76908	100.00000	12.69512			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	9.62052	114.69202	14.46422		6,193,369,080.00	54,000	4,524,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	26.03461	105.76936	25.85207		6,769,239,040.00	64,000	4,142,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	10.41341	102.79126	10.34246		8,017,718,280.00	78,000	3,356,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	8.80883	101.48825	8.75008		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	110.44192	15.06331	110.44192	19.61682		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	125.04605	40.29467	125.04605	39.96423		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	122.08785	4.00000	122.02001		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	274.59193	3.23550	274.59193	3.18973		0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	123.88924	5.18134	123.88924	5.13892		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS14	On 31/01/2022	Spot Bond	128.40915	2.73974	128.40915	2.71668				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	87.98849	99.53952	87.14846				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	105.84464	100.06620	104.98588				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	102.37418	100.07265	100.71289				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	27.35283	100.00000	27.15014				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	80.90056	100.53957	80.21012				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	94.81566	101.66199	94.09559				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	80.90056	100.53957	80.21012				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	90.67943	101.42690	90.02212				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	95.92592	102.82057	95.24234				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	21.97142	111.03772	21.81380				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	22.45794	100.83941	22.28839				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	22.68076	100.86237	22.50948				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	25.83780	101.18756	25.64214				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	67.82623	100.06785	67.17854				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	67.79627	100.06721	67.14888				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	22.23506	100.81643	22.06724				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.78152	54.43317	8.75021				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068	On 22/02/2014	Spot Bond	100.61624	57.83077	100.61624	57.39504				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	66.21421	99.86961	65.72410				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.91291	100.00000	20.79411				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.56056	100.00000	17.46080				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.56056	100.00000	17.46080				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	68.19559	100.07583	67.54433				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	19.41210	100.07969	19.26815				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	20.35293	100.08857	20.20198				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	18.99267	100.07573	18.85182				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	19.27607	100.07841	19.13312				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	19.40076	100.07959	19.25690				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.79956	103.08180	10.72541				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.79956	103.08180	10.72541				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.84948	103.10163	10.77497				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	18.76593	100.07361	18.62678				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.84948	103.10163	10.77497				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.74962	103.06198	10.67583				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088	On 20/12/2015	Spot Bond	79.64238	30.12122	79.64238	29.97654			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	32.92601	100.07204	32.68185			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	67.83763	100.07100	67.33460			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.68839	99.94507	18.27380			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	67.83763	100.07100	67.33460			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.90709	100.07684	9.83362			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	9.71713	100.07933	9.64507			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.66573	100.08039	9.59405			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	9.41729	100.07826	9.34745			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	67.53561	100.06560	67.03484			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	10.51745	100.07361	10.43946			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	93.42877	101.31884	92.47698			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	11.66584	110.28658	11.57153			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.06728	46.19066	100.06728	45.84816			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	53.11887	105.71996	52.74657			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	60.85251	100.99526	60.39247			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.30766	101.18059	8.24545			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.25474	102.01291	8.19248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122	On 20/06/2016	Spot Bond	100.00000	10.45646	100.00000	10.39705			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	61.42481	101.04786	60.96537			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.58389	100.00000	4.55336			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.77128	100.00000	4.73932			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.72618	72.59933	14.66027			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.22356	127.83552	2.20543			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	2.30846	127.87043	2.28963			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.32975	100.07569	7.27540			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	39.64503	100.62321	39.34631			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	39.64503	100.62321	39.34631			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	61.42481	101.04786	60.96537			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	38.98172	100.51806	38.68826			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	31.25413	100.07299	31.02237			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	31.21031	100.07235	30.97888			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.10754	101.33418	7.05424			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.58264	100.41093	12.49108			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.09770	101.33457	7.04448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	103.90444	10.52633	103.90444	10.45359		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	103.93140	10.57500	103.93140	10.50190		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.22094	31.20330	100.22094	30.97161		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.59173	11.56781	100.59173	11.48163		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	99.93469	11.07096	99.93469	10.98896		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.07603	7.35954	100.07603	7.30497		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	100.93686	60.61180	100.93686	60.16868		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.27790	44.37757	100.27790	44.04790		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.06196	44.28153	100.06196	43.95321		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.07446	9.74733	100.07446	9.67504		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	100.76536	59.35386	100.76536	58.90605		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.06587	21.96999	100.06587	21.80709		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.06402	21.82983	100.06402	21.66797		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.06760	22.10190	100.06760	21.93802		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.07424	9.72802	100.07424	9.65589		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.07047	9.39035	100.07047	9.32073		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.06619	21.99472	100.06619	21.83164		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.06739	22.08541	100.06739	21.92165		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On 20/03/2022	Spot Bond	102.65284	9.97187	102.65284	9.90363			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.56874	100.06844	16.44587			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	22.03594	100.06674	21.87255			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	46.08462	100.09530	45.74282			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.55889	100.18292	19.41372			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	44.37380	100.06691	44.04478			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.56224	108.26890	11.48007			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.69909	100.07386	9.62717			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	5.10590	103.66222	5.06971			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	22.07717	100.06728	21.91347			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	22.09370	100.06735	21.92987			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.63108	100.07626	9.55966			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.71685	100.07891	7.65963			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.22253	100.07361	7.16898			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	65.96014	100.07223	65.33025			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	31.39905	100.07839	31.16620			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	22.48844	100.07574	22.32167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL181	On 20/06/2017	Spot Bond	100.08155	10.11344	100.08155	10.03844			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.63108	100.07626	9.55966			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.76628	100.07944	7.70869			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	8.85186	100.07796	8.78621			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.25237	100.07839	7.19859			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.99322	100.07515	10.91169			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.46607	100.07965	7.41071			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.59506	100.08103	7.53873			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	65.79653	100.06425	65.16826			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	65.81358	100.06489	65.18513			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.41744	100.06989	16.29570			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.55019	100.07148	16.42747			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.53048	100.08134	7.47464			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.53048	100.08134	7.47464			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.64399	100.08737	10.56505			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.74460	100.07679	8.67976			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.56682	100.08652	10.48845			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.59575	100.08684	10.51717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL199	On 20/06/2017	Spot Bond	100.08737	10.64399	100.08737	10.56505				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.29946	85.50175	7.25653				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	7.69932	100.08315	7.64223				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	7.69932	100.08315	7.64223				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01867	100.00000	0.01853				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01800	100.00000	0.01787				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	6.42131	100.00000	6.31883				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.00000	1.01689	100.00000	0.97158				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	103.08794	103.67806	102.26773				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	100.00000	1.47653	100.00000	1.46583				0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.00000	83.48582	100.00000	82.93171				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.77432	100.00000	3.74603				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	27.55350	100.56844	27.34597				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	28.16051	100.63477	27.94829				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	28.56494	100.67892	28.34959				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.60562	101.20949	16.48123			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	17.35858	101.34649	17.22840			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	18.36051	101.52904	18.22260			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	8.49555	108.27946	8.43582		216,558,920.00	2,000	4,083,000.00	
AIR02	On 30/04/2023	Spot Bond	124.59492	13.57457	124.59492	13.46664		0.00	0	0.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	34.06884	100.00000	33.81638		0.00	0	0.00	
AIR03	On 09/03/2016	Spot Bond	115.64616	15.59840	115.64616	15.48279		1,619,046,240.00	14,000	9,008,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.56816	100.00000	32.32682		0.00	0	0.00	
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.93838	100.00000	15.83221		0.00	0	0.00	
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.88763	154.79211	4.84055		0.00	0	0.00	
AIRL02	On 18/02/2014	Spot Bond	129.92747	42.59879	129.92747	42.24683		0.00	0	0.00	
ANG02	On 11/10/2013	Spot Bond	101.15622	94.79608	101.15622	94.05526		0.00	0	0.00	
ANG03	On 18/04/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870		0.00	0	0.00	
BAW10	On 01/10/2016	Spot Bond	99.92565	12.02968	99.92565	11.94059		0.00	0	0.00	
BAW11	On 01/10/2018	Spot Bond	112.23984	13.82887	112.23984	13.72771		0.00	0	0.00	
BAW12	On 17/04/2015	Spot Bond	101.18527	21.60670	101.18527	21.44489		0.00	0	0.00	
BAW13	On 17/04/2017	Spot Bond	101.23711	9.95834	101.23711	9.88373		0.00	0	0.00	
BAW14U	On 01/01/2014	Spot Bond	100.00000	65.64928	100.00000	65.16278		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	100.00000	9.61589	100.00000	9.54383				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	24.36599	114.82122	24.18446				3,674,279,040.00	32,000	32,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.92277	99.81750	10.84196				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	77.31536	100.11329	76.68453				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	68.77544	103.73691	68.34725				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	31.94669	99.83571	31.71030				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	37.13817	105.24488	36.88025				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	15.01176	111.52726	14.90249				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	60.36947	100.88946	59.91349				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	19.94075	104.32215	19.78730				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	97.88116	99.81811	96.38548				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	22.52755	102.00706	22.35762				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	22.51019	101.95171	22.34047				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.82736	99.81798	15.71026				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	22.41461	101.94160	22.24564				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	15.04941	104.59763	14.93332				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	21.65147	99.81335	21.49129				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	99.81335	21.65147	99.81335	21.49129			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	18.27998	99.81340	18.14475			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.91131	101.35805	18.76947			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	19.90621	102.22265	19.75578			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	22.52755	102.00706	22.35762			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	19.18381	102.70168	19.03823			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	13.17172	102.35327	13.07207			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	15.47544	99.82359	15.36094			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	15.47683	99.81671	15.36232			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	15.47683	99.81671	15.36232			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	34.07634	99.82722	33.82421			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	103.20408	99.86832	102.39248			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	20.87747	97.82330	20.72577			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	14.51742	103.70924	14.40628			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	15.88489	99.79214	15.76739			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	13.69119	100.04409	13.58970			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.75888	99.77076	1.74587			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	13.25116	92.33087	13.15975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA28	On 30/09/2013	Spot Bond	99.87024	65.62589	99.87024	65.00029			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	19.98413	99.83486	19.83625			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.59721	99.06007	10.51934			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.72020	99.81958	0.71487			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.60999	100.00000	1.59864			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.00000	1.04826	100.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	23.31636	104.16088	23.13718			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	21.24668	103.97505	21.08366			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	18.36055	106.00425	18.21724			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	15.71545	99.75847	15.59924			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.29637	99.75846	0.29417			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.15879	100.00000	0.15646			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.00000	0.10733	100.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.23411	100.00000	7.19301			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.62149	100.00000	22.45386			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.58810	100.00000	20.43553			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.70870	100.00000	12.61453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.73599	100.00000	12.64056			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.36542	100.00000	15.25156			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.31388	100.00000	13.21522			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	34.34085	102.32067	34.08110			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	21.27356	102.37811	21.11257			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.31688	169.54509	2.29342			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.95078	150.32167	10.86851			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	5.05362	150.48996	5.01563			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.92217	105.72100	10.84604			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	41.70942	101.02420	41.39401			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	96.68673	101.68745	95.66726			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	58.38060	100.66680	57.94052			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	59.41733	100.64029	58.96955			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	96.67542	104.00756	95.63812			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	60.54049	100.90417	60.08318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311D	On 31/03/2013	Spot Bond	101.68177	103.36171	101.68177	102.53474			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.30021	100.33377	7.24712			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	30.99490	100.06919	32.42435			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	36.04352	100.00000	35.77343			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	78.51053	100.00000	78.03083			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	13.12437	101.11913	13.02614			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	13.17649	101.12772	13.07786			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.33279	101.15348	13.23297			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.85341	101.23934	13.74962			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	14.37341	101.32517	14.26564			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.82617	101.56516	15.70726			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.31640	100.00000	6.26959			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.55264	100.93890	10.47378			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.92057	100.99127	10.83893			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.07816	101.01372	10.99532			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.13068	101.02120	11.04745			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.76044	101.11093	11.67242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	101.23048	12.59879	101.23048	12.50441			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.95329	100.00000	3.92399			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.95329	100.00000	3.92399			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.62589	100.10441	9.55603			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.15844	100.11338	10.08471			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.30367	100.11583	10.22889			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	11.16531	107.76177	11.08712			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.73932	100.12316	10.66137			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.34622	100.13609	10.27112			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.54413	100.00000	3.51844			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.54413	100.00000	3.51844			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	36.97076	110.26280	36.70267		10,916,017,200.00	99,000	5,274,171.00	
BID04	On 23/11/2017	Spot Bond	100.53667	8.12067	100.53667	8.05953			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	73.37135	96.69296	72.94600			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.51079	100.49749	14.40157			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.73415	100.00000	6.68368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.07517	100.60117	7.02187			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.52977	100.49926	14.42041			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.84283	100.52855	14.73109			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	15.41173	100.58172	15.29564			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	17.77766	100.80214	17.64349			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.77725	101.17004	13.67293			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	83.02174	100.10916	82.47627			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	97.30872	100.17136	96.28991			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	66.21621	100.07370	65.72519			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	86.52225	100.27042	85.94288			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.80544	100.00000	9.73278			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	36.80927	112.83919	36.53734			3,723,693,270.00	33,000	3,520,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	19.45417	121.22515	19.30199			2,424,503,000.00	20,000	20,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.71961	101.55684	14.60902			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	41.30106	100.95576	40.98892			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	19.20182	108.79348	19.06408			7,941,924,040.00	73,000	8,464,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.41839	109.29382	11.33751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	101.38676	11.15566	101.38676	11.07103			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	12.15594	110.62195	12.06756			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	20.68268	100.52977	20.52696			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	14.46260	105.82127	14.36115		8,465,701,600.00	80,000	2,844,000.00	
CBL17	On 23/08/2019	Spot Bond	100.81182	10.43587	100.81182	10.35711			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.42271	105.70562	11.34266			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	16.36303	100.97754	16.23935			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	9.90123	100.26196	9.82927			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.76613	123.26011	12.66550			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	12.42788	119.72199	12.33215			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	9.10480	123.54995	9.03366			0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	13.83159	100.40002	13.73095			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	17.57190	107.22537	23.28940			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	29.52057	100.86678	29.29764			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	46.81438	102.24997	46.46050			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	29.46559	102.59156	29.24219			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	21.16072	100.41408	21.00674			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	110.12091	100.11325	109.22704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104	On 15/06/2014	Spot Bond	100.18762	40.67585	100.18762	40.38046	0.00	0	0.00			
CLN108	On 20/06/2013	Spot Bond	100.07319	102.37418	100.07319	100.71287	0.00	0	0.00			
CLN110	On 31/03/2013	Spot Bond	100.00000	102.59590	100.00000	101.78806	0.00	0	0.00			
CLN111	On 31/03/2013	Spot Bond	100.00000	102.59590	100.00000	101.78806	0.00	0	0.00			
CLN112	On 31/03/2013	Spot Bond	100.00000	102.59590	100.00000	101.78806	0.00	0	0.00			
CLN113	On 31/03/2013	Spot Bond	100.00000	102.59590	100.00000	101.78806	0.00	0	0.00			
CLN114	On 20/06/2013	Spot Bond	100.07319	102.37418	100.07319	100.71287	0.00	0	0.00			
CLN115	On 20/06/2013	Spot Bond	100.07319	102.37418	100.07319	100.71287	0.00	0	0.00			
CLN116	On 31/08/2013	Spot Bond	100.53672	80.88793	100.53672	80.19761	0.00	0	0.00			
CLN117	On 20/06/2013	Spot Bond	100.07373	102.39889	100.07373	100.73718	0.00	0	0.00			
CLN118	On 20/06/2013	Spot Bond	100.06833	102.15171	100.06833	100.49409	0.00	0	0.00			
CLN120	On 20/06/2013	Spot Bond	100.06400	101.95396	100.06400	100.29961	0.00	0	0.00			
CLN123	On 23/05/2013	Spot Bond	100.60353	87.61473	100.60353	87.00602	0.00	0	0.00			
CLN126	On 20/08/2015	Spot Bond	101.15466	25.51824	101.15466	25.32505	0.00	0	0.00			
CLN127	On 01/07/2013	Spot Bond	99.83222	97.33449	99.83222	96.31867	0.00	0	0.00			
CLN130	On 20/08/2015	Spot Bond	101.14186	25.39393	101.14186	25.20170	0.00	0	0.00			
CLN132	On 20/09/2013	Spot Bond	100.06829	67.82110	100.06829	67.17345	0.00	0	0.00			



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN133	On 20/09/2013	Spot Bond	100.06451	67.64639	100.06451	67.00045			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	26.05078	101.20948	25.85346			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	82.20781	100.61649	81.46802			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	82.12406	100.58787	81.38517			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	81.11433	100.59448	80.42178			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	102.44833	100.07482	100.78580			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	102.27530	100.07103	100.61563			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	67.99580	100.07206	67.34647			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	76.56521	106.64650	76.02477			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	104.16843	103.71200	103.36078			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	73.73447	104.51633	73.22247			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	83.27415	100.85780	82.51879			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	48.31274	100.09542	47.95441			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	68.67620	100.79729	68.16365			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	68.67620	100.79729	68.16365			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	95.09653	101.28023	94.37499			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	29.00261	100.83563	28.78366			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.67208	100.00000	19.52630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On 20/09/2015	Spot Bond	100.00000	19.45605	100.00000	19.31188				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	46.07310	100.00000	45.72786				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	46.07310	100.00000	45.72786				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	46.07310	100.00000	45.72786				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	46.07310	100.00000	45.72786				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	46.07310	100.00000	45.72786				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	46.07310	100.00000	45.72786				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	18.93584	100.07575	18.79542				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	46.07310	100.00000	45.72786				0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	102.74404	100.04314	101.93470				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	103.39387	100.23356	102.57793				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	102.97433	100.08420	102.16286				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	102.97528	100.05746	102.16401				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.01443	100.00000	44.68085				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.05477	100.06980	12.95798				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	100.15069	14.19142	100.15069	14.08840			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	12.11799	99.78582	12.03697			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.19142	100.15069	14.08840			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.83236	101.41261	13.72857			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	42.28523	100.22617	41.97805			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	50.13819	100.17009	49.76607			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.66178	108.36668	7.60699			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.17685	99.52839	15.06360			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.95921	108.34841	2.93749			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.64919	102.60151	13.55734			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	43.49189	100.25498	43.17586			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.19142	100.15069	14.08840			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.19142	100.15069	14.08840			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.37018	107.96614	3.34578			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.05467	107.75628	7.99642			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.45075	100.11142	14.34355			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	98.38275	100.00002	97.59359			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	99.45466	100.07054	98.64771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On 20/06/2013	Spot Bond	100.08593	98.90016	100.08593	97.29503			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	67.23212	100.10498	66.73342			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	30.04941	101.25895	29.82424			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	30.12652	101.27689	29.90073			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	15.87054	105.79026	15.75986			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	29.39837	101.32709	29.15049			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	30.24770	101.30689	30.02094			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.55016	101.18509	11.46366			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.54823	101.19643	11.46174			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	15.88585	105.99233	15.77489			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	15.88585	105.99233	15.77489			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	40.46792	107.65143	40.15463			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	40.64590	110.88445	40.32289			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	14.36193	104.90153	14.26245			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.47279	100.07790	11.38771			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.28858	100.08711	12.19744			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	82.90653	100.16277	82.36039			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN229	On 14/06/2013	Spot Bond			100.16385	82.92247	100.16385	82.37622				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond			101.18605	29.76755	101.18605	29.54463				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond			101.18605	29.76755	101.18605	29.54463				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond			100.17539	50.42974	100.17539	50.05545				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond			101.40617	95.40831	101.40617	94.68358				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond			101.40617	95.40831	101.40617	94.68358				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond			100.16285	14.90176	100.16285	14.79357				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond			100.71861	10.57266	100.71861	10.49292				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond			100.07925	10.12830	100.07925	10.05319				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond			100.51081	27.50808	100.51081	27.30100				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond			100.54638	10.83870	100.54638	10.75708				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond			103.07581	10.19327	103.07581	10.12329				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond			103.07581	10.19327	103.07581	10.12329				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond			100.51075	27.43890	100.51075	27.23235				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond			100.51227	27.45501	100.51227	27.24833				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond			99.62826	15.34136	99.62826	15.22678				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond			100.86363	15.03675	100.86363	14.92321				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond			100.17567	26.17405	100.17567	25.98400				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN249	On 24/02/2017	Spot Bond	100.84631	14.75680	100.84631	14.64539			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.72124	99.94994	23.12827			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.72124	99.94994	23.12827			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.72124	99.94994	23.12827			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	21.72124	99.94994	23.12827			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.72124	99.94994	23.12827			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	21.86859	99.94850	23.31831			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.36547	99.94597	10.98080			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.36547	99.94597	10.98080			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.36547	99.94597	10.98080			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.36547	99.94597	10.98080			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.36547	99.94597	10.98080			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.41319	99.94556	11.04033			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	9.01422	110.57517	13.64637			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	45.91523	100.09271	45.57469			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	39.51168	100.59304	39.21404			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	99.06916	99.85267	98.29425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266	On 16/03/2014	Spot Bond	100.09928	54.42100	100.09928	44.43169			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	54.42100	100.09928	44.43169			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.03831	101.01926	9.96240			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.12664	100.09028	11.04412			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.29146	100.79299	14.18362			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.57315	100.10632	12.47989			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.48628	100.07520	9.41594			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.43805	100.07467	9.36806			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.48676	100.07203	9.41642			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.19655	100.58176	9.12727			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.65663	100.62464	10.57633			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.62983	100.62450	10.54973			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.46746	100.07182	9.39726			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	24.63143	100.10367	24.44872			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.26910	100.32695	9.20171			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.98630	100.05044	21.82329			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.65121	99.94992	23.05001			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.59430	100.07255	16.47125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN284	On 20/06/2017	Spot Bond	100.08473	10.35452	100.08473	10.27773				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.35452	100.08473	10.27773				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.35452	100.08473	10.27773				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.35452	100.08473	10.27773				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.76595	100.79550	9.69225				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.41340	100.46527	9.34412				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.46367	99.93367	12.35065				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.46367	99.93367	12.35065				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.36821	99.93449	12.23156				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	12.18498	99.84728	12.09481				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.36821	99.93449	12.23156				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	12.27471	99.84633	12.18387				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.78691	100.08705	1.77366				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	12.18498	99.84728	12.09481				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	12.21519	99.84728	12.12479				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	12.27471	99.84633	12.18387				0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.66146	100.00000	5.61951				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN301	On 20/12/2017	Spot Bond	100.00000	5.75918	100.00000	5.71650			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.78700	100.08579	1.77374			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.79253	100.00000	1.77925			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.79253	100.00000	1.77925			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.79253	100.00000	1.77925			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.04158	100.00000	1.03163			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.04158	100.00000	1.03163			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	1.03898	100.00000	1.02521			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01749	100.00000	0.01733			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.54000	102.20651	9.54000	102.07141			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000	99.49840	10.07000	98.79695			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.00000	2.30987	100.00000	2.24074			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.00000	0.01050	100.00000	0.00981			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.00000	0.01697	100.00000	0.01679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN319	On 24/07/2017	Spot Bond	100.00000	2.31242	100.00000	2.27585			0.00	0	35,000,000.00
CLN320	On 30/04/2018	Spot Bond	100.00000	0.94403	100.00000	0.93095			0.00	0	80,000,000.00
CLN321	On 30/04/2018	Spot Bond	8.81000	100.42852	8.81000	100.15831			0.00	0	22,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.20724	100.00000	21.06521			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.20724	100.00000	21.06521			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.72990	35.42491	0.72794			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	97.48815	156.72722	96.31307			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	152.01135	156.52494	150.14682			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	92.05297	100.90305	91.37567			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	92.05297	100.90305	91.37567			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.49448	164.96027	5.43160			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	97.11731	98.96405	96.41495			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	97.13624	98.95402	96.43382			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.37425	100.00000	13.27729			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00054	100.00000	0.00054			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00054	100.00000	0.00054			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	100.52062	102.57148	99.74906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	127.81539	9.57240	127.81539	9.49475			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00010	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	21.70901	80.28000	21.60411			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.76173	80.11138	21.65674			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.30765	101.51920	12.21521			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.30765	101.51920	12.21521			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.61519	100.07895	11.52906			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.08393	100.07296	11.00173			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.72803	100.07419	9.65590			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	94.32432	101.51807	93.35511			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.82403	100.07839	9.75118			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.29126	101.17107	10.21420			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	1.03875	100.00000	1.02464			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	14.68064	112.14249	14.57448			0.00	0	8,000,000.00
COJ03	On 26/04/2013	Spot Bond	102.77374	98.84547	102.77374	98.09882			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	12.02306	104.83082	11.93982			0.00	0	8,000,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	12.99098	123.34967	12.88852			0.00	0	341,747,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	109.68398	20.80374	109.68398	20.65434				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	116.79754	9.17019	116.79754	9.10055				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	27.29161	100.46415	27.08853				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.53795	100.49279	10.45864				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	27.22934	100.39083	27.03124				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	21.03174	100.94063	20.87282				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351				0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	101.41717	100.00000	100.62279				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	100.91602	101.22658	100.11844				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	15.76981	100.00000	15.65296				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	100.71852	6.86000	100.60473				0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	92.02618	100.00000	91.35282				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	46.37791	102.15380	46.02763				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	25.93351	102.26580	25.73745				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	66.29380	102.03232	65.79363				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On 25/08/2013	Spot Bond	105.76710	71.75961	105.76710	71.33592			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	18.66501	127.91650	18.51350			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	9.10861	116.63462	9.03950		24,026,731,720.00		206,000	48,788,518.00
DV23	On 27/02/2023	Spot Bond	119.62218	8.78951	119.62218	8.72147		3,947,531,940.00		33,000	103,429,750.00
E170	On 01/08/2020	Spot Bond	146.45461	10.59450	146.45461	10.49846			0.00	0	23,055,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	18.50687	104.01633	18.36483			0.00	0	12,000,000.00
EFC01	On 31/08/2014	Spot Bond	100.57434	34.04201	100.57434	33.79394			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	13.86808	100.62205	13.76698			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.64760	100.65378	5.60642			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.29875	100.68546	2.28198			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	13.10235	128.03785	12.99592			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.64500	118.59899	1.65000	118.48098			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.44521	104.49020	2.42769		32,945,760,060,000.00		315,300,000	290,300,000.00
EMM01	On 28/07/2020	Spot Bond	117.22671	10.30830	117.22671	10.22979			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	9.30462	117.96601	9.23455			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.77738	108.44717	12.68596			0.00	0	8,000,000.00
EPF001	On 19/08/2015	Spot Bond	100.61804	20.18992	100.61804	20.03780			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	59.34915	100.74391	58.90146			0.00	0	9,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC04	On 21/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	33.32910	100.00000	33.08746			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	54.51197	100.00000	54.10349			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	93.03017	100.00000	92.34275			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	88.61864	100.00000	87.99456			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	30.93997	124.62183	30.68555			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	27.19269	105.65441	27.00220			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	20.38752	106.40064	20.22786			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.02071	101.27791	10.93810			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	28.75527	100.72291	28.53841			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	40.02024	100.66122	39.71858			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.30572	100.64003	7.25066			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	40.57025	100.73714	40.26424			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	8.10217	100.71039	8.04108			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	83.23124	100.58516	82.47101			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	39.64191	100.60896	39.34325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA12	On 17/08/2015	Spot Bond	100.62801	20.38185	100.62801	20.22827			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	83.23896	100.58802	82.47865			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.72099	100.58833	6.67037			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	7.04000	100.61654	6.98696			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	18.75725	107.62781	18.62532			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	12.56439	115.04070	12.47063		13,689,843,300.00		119,000	158,823,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	9.28401	123.79417	9.21017		4,951,766,800,000.00		40,000,000	85,047,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	11.24308	101.89369	11.16703		2,805,540,860,460.00		27,534,000	31,434,000.00
ES33	On 15/09/2033	Spot Bond	8.85500	87.34983	8.79500	87.79769		990,971,905,000.00		111,911,000	651,221,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	20.23010	100.52379	20.07779			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	63.69795	101.23849	63.22071			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	49.96278	100.14918	49.96274			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648		25,000,000,000,000.00		250,000,000	250,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.42823	100.00000	11.34260			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.12119	100.00000	11.03786			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	83.91617	100.72700	83.14411			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	83.98058	100.75346	83.20775			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	84.18667	100.83807	83.41141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3D	On 15/08/2013	Spot Bond	100.88562	84.30256	100.88562	83.52595				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	34.01975	106.83968	33.78317				5,448,823,680.00	51,000	14,714,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.90918	102.29365	10.83515				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.17493	100.22508	11.09375				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.07212	100.22502	8.01347				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.57318	101.16350	11.48652				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	8.08935	101.09860	8.03013				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	14.05054	109.77327	13.94957				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.95499	98.22086	10.87510				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	60.99852	100.00000	60.57607				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	98.66949	215.70757	97.07126				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	78.70811	105.50847	78.19474				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.79296	127.58470	2.76957				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.24322	273.62971	3.19745				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.91463	149.98730	2.88787				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.53919	199.45863	2.51040				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	19.63416	121.07209	19.48322				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.05604	100.00000	24.89095			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.05604	100.00000	24.89095			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.83488	52.69690	3.82156			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.58073	33.20196	3.57230			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.85568	31.98407	3.84690			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	63.36729	100.00000	62.41049			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	46.14502	100.55103	45.83626			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	92.77348	101.09338	92.08804			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.60795	100.83125	14.49767			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	47.92213	100.12935	47.56659			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	45.18019	100.07866	44.84515			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.28869	100.80714	14.18085			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.28869	100.80714	14.18085			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.69432	100.52930	9.62370			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.09907	100.79281	13.99268			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.12673	100.08975	11.04421			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	86.77434	100.50743	86.17612			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	14.59870	100.15766	14.49271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC112	On 20/06/2017	Spot Bond	100.07580	9.87274	100.07580	9.79954			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.66376	100.08460	10.58467			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	46.31712	100.10209	45.97357			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.70134	98.00000	9.62008			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.40083	100.00000	9.32055			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	14.45663	100.15523	14.35168			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.64399	100.08737	10.56505			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.47636	100.10732	12.38382			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.29590	100.11620	13.19727			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.22920	100.08283	10.15334			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	10.99796	102.36455	10.91474			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.44305	100.12857	14.33590			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.49929	100.08579	10.42143			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.20599	100.00000	7.14446			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.04520	100.10168	10.96327			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	12.90637	100.12161	12.81062			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.12899	100.09179	10.05387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC129	On 20/09/2017	Spot Bond	100.09811	10.71382	100.09811	10.63436			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.33152	100.11547	12.24005			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	11.54222	100.10701	11.45661			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	12.80895	100.12057	12.71392			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	13.51038	100.12805	13.41015			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.30230	100.11516	12.21104			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	11.96126	100.11151	11.87252			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	10.86002	100.09968	10.77947			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	10.68458	100.09779	10.60534			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.06225	100.12327	12.96535			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	12.91612	100.12172	12.82030			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	12.51665	100.11745	12.42380			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.08174	100.12348	12.98469			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.29859	100.10439	11.21479			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.16798	100.09221	10.09257			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	8.76410	100.07700	8.69911			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	13.63702	100.12940	13.53584			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	32.35558	100.09221	32.11562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond	100.10419	19.29299	100.10419	19.14989			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.39256	100.72629	13.29155			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	18.87723	100.09926	18.73722			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	9.54408	100.08547	9.47329			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.43390	98.00000	1.42189			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.64157	100.08652	9.57006			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	8.87136	100.07817	8.80557			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.13461	100.08103	9.06687			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	11.71764	100.10890	11.63072			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	62.45573	100.20368	61.85863			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	37.34029	100.21459	37.06906			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	65.23755	100.20368	64.61386			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	37.25545	100.19795	36.98487			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.78740	100.07944	1.77415			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.58567	100.38297	0.58141			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	1.03920	100.00000	1.02575			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	59.85590	100.00000	58.86250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC165	On 30/09/2013	Spot Bond	100.00000	59.85590	100.00000	58.86250			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	1.02308	100.00000	0.98645			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	46.57981	100.57737	46.26806			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	43.04517	101.33365	42.72238			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	25.25645	100.08266	25.06915			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	19.67281	100.08218	19.52693			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	62.21738	101.28616	61.75102			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.97498	98.45245	9.90366			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	93.69091	101.29693	92.73339			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	44.65503	100.06887	44.32391			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.41521	101.11641	10.33726			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.74671	115.36587	5.70349			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.05155	100.08387	11.96218			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.13693	100.08483	12.04691			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.40237	115.54905	4.36922			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	31.79008	113.64754	31.59234			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	4.03926	115.36587	4.00889			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.85855	117.71276	5.81378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	118.00209	10.44097	118.00209	10.37431			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.50710	101.27177	11.42085			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.40346	100.00000	17.27729			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.08872	100.20020	16.96461			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	15.56462	100.17418	15.45160			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.99080	4.73000	108.92383			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	15.75398	100.17741	15.63959			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.95110	100.07144	10.86990			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.99463	100.08326	11.90568			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	33.95539	100.11237	33.70351			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.39833	100.09907	13.29895			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.03796	100.09502	12.94126			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	99.45470	100.06298	98.64781			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	99.45469	100.06521	98.64778			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	99.45472	100.06023	98.64785			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	99.45471	100.06131	98.64783			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.28755	100.08049	10.21126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	100.16123	14.80706	100.16123	14.69955			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.27790	100.08038	10.20168			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	24.96609	97.80179	24.78472			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.29002	100.16949	15.17900			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.68774	100.83728	14.57686			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	87.18957	99.94942	86.35954			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	88.26155	101.49845	87.41031			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	87.28804	99.46188	86.46052			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	88.04887	103.49133	87.18562			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	87.60328	97.69123	86.78535			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	87.22938	100.87998	86.39243			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	87.50979	101.02852	86.66912			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	87.85417	101.21079	87.00889			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	88.07033	101.32512	87.22216			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.24963	144.28965	18.08458			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	80.13668	100.90946	79.45275			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	42.13760	103.60434	41.81533			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	21.93521	101.69223	21.77021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond	103.43851	16.20476	103.43851	16.08100			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.99416	102.25429	9.91861			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.22730	101.76484	8.16467			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.91418	100.00000	14.82945			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.34332	261.70847	3.29753			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	3.24515	273.38978	3.19939			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.38745	256.75899	3.34164			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.53249	123.65104	2.51236			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.70388	101.04016	7.64627			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.80456	123.78317	2.78161			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.88999	101.29456	13.78587			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.87270	101.45459	11.78357			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	87.65493	101.10626	86.81231			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.57566	100.92257	7.51842			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	65.76551	100.00005	66.93048			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.41423	98.38735	2.39772			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	101.73966	101.21006	100.92712			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS66	On 22/03/2013	Spot Bond	100.00000	98.91599	100.00000	104.04462	0.00	0	0.00			
FRS67	On 25/05/2013	Spot Bond	100.42877	86.31369	100.42877	85.71767	0.00	0	0.00			
FRS68	On 09/11/2024	Spot Bond	100.00000	0.83033	100.00000	0.82411	0.00	0	0.00			
FRS69	On 31/05/2017	Spot Bond	104.97509	11.69912	104.97509	11.61056	0.00	0	0.00			
FRS70	On 04/06/2013	Spot Bond	100.28475	84.45145	100.28475	83.88207	0.00	0	0.00			
FRS71	On 08/06/2013	Spot Bond	100.19981	83.71722	100.19981	83.15820	0.00	0	0.00			
FRS72	On 09/11/2024	Spot Bond	100.80772	7.26834	100.80772	7.21349	0.00	0	0.00			
FRS73	On 12/06/2017	Spot Bond	101.07593	15.53653	101.07593	15.42281	0.00	0	0.00			
FRS74	On 14/06/2017	Spot Bond	100.44759	8.09324	100.44759	8.03434	0.00	0	0.00			
FRS75	On 13/06/2014	Spot Bond	100.17395	37.08499	100.17395	36.78195	0.00	0	0.00			
FRS76	On 18/06/2017	Spot Bond	100.76967	14.06015	100.76967	14.43721	0.00	0	0.00			
FRS77	On 19/07/2014	Spot Bond	100.98200	41.75277	100.98200	41.44065	0.00	0	0.00			
FRS78	On 08/08/2013	Spot Bond	100.85889	85.37864	100.85889	84.57503	0.00	0	0.00			
FRS79	On 10/07/2017	Spot Bond	102.64440	14.22914	102.64440	14.12121	0.00	0	0.00			
FRS80	On 24/10/2013	Spot Bond	100.85054	60.97297	100.85054	60.51770	0.00	0	0.00			
FRS81	On 30/10/2042	Spot Bond	108.09035	2.95829	108.09035	2.93662	0.00	0	0.00			
FRS82	On 21/11/2017	Spot Bond	101.11747	10.75305	101.11747	10.67167	0.00	0	0.00			
FRS83	On 13/12/2013	Spot Bond	100.16642	54.47671	100.16642	51.39801	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond	107.16699	34.69426	107.16699	34.45240			537,763,955,820.00	5,018,000	2,715,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	24.58054	108.33117	24.40767			13,974,720,930.00	129,000	1,305,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	12.14008	107.16932	12.05545			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	9.69488	109.08100	9.62632			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	14.06940	117.62764	13.96253			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	11.38376	108.91524	11.30202			8,713,219,200.00	80,000	1,745,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.64878	118.59653	11.55972			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	9.22315	109.40010	9.15669			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.55204	86.57971	12.47785			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.89301	100.55204	15.77722			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	17.02035	101.32185	16.89273			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	22.42431	101.40666	22.25604			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	15.55460	107.64302	15.44458			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	99.46178	98.75737	98.66522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA302	On 17/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	99.99986	100.00000	99.99966			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.36492	101.20169	8.30227			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.39258	101.57032	10.31449			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.50136	100.58455	8.43803			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.66706	100.59878	8.60250			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.98732	100.62628	8.92034			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.35808	100.00000	2.33988			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.38466	100.66039	9.31472			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.93619	100.70773	9.86209			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	26.81412	100.25900	26.61927			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.34750	101.08226	12.25408			0.00	0	325,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond	101.25499	16.66688	101.25499	16.54198			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.82259	100.11004	11.73680			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	29.09355	101.64234	28.87479			0.00	0	100,000.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.07943	100.23736	8.02073			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.07158	99.99999	10.98954			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	21.62376	101.18024	21.46183			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.80671	100.20054	8.69374			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854			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 19/04/2013	Spot Bond	101.50868	94.44773	101.50868	93.72963			0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.50868	94.44773	101.50868	93.72963			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00069	100.00000	50.00065			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	82.49149	100.00000	81.98748			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	91.23610	101.18125	90.32932			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	21.86659	101.21718	21.70279			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	22.15972	107.10005	21.98518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C2	On 19/04/2013	Spot Bond	101.59173	94.57915	101.59173	93.85951				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	91.30617	101.22625	90.39833				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	22.19544	101.28016	22.02908				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	19.96114	117.06290	19.79107				0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.69896	94.74910	101.69896	94.02748				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	91.43226	101.30724	90.52253				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	22.61791	101.36111	22.44826				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	20.87835	114.94363	20.70329				0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	102.07916	95.35114	102.07916	94.62246				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	91.60036	101.41519	90.68810				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	23.13373	101.46001	22.96006				0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	102.24978	95.71065	102.24978	94.97811				0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.77072	96.58789	102.77072	95.84522				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	9.20937	120.49879	9.13766			26,991,728,960.00		224,000	33,910,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.20097	278.97229	3.15522			3,347,667,480,000.00		12,000,000	90,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.19716	279.46415	3.15140				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.41683	109.78196	9.34879			5,818,443,880.00		53,000	29,126,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.39322	110.08516	9.32521				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	1.17000	112.92333	1.17000	112.88652			11,700,000,000.00	10,000,000	464,491,016.00
I2038	On 31/01/2038	Spot Bond	1.85000	111.68607	1.82000	112.28924			128,020,000,000.00	69,200,000	54,000,000.00
I2050	On 31/12/2050	Spot Bond	1.98000	117.86068	1.96000	118.41044			0.00	0	503,316,124.00
IBC01	On 16/03/2015	Spot Bond	94.50000	26.53041	94.50000	26.38574			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.16475	111.10415	24.98413			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	26.34750	101.98179	26.15311			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	21.77297	100.56090	23.27333			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	94.74025	99.93156	96.33662			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	55.20061	100.23834	54.79956			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	54.58466	100.38793	54.18755			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	48.08065	104.99431	47.75099			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	15.29613	110.23108	15.18704			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	9.77906	114.54738	9.70713			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	48.20514	103.99743	47.87358			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	42.05363	101.06758	41.73902			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	39.40486	100.58995	39.10802			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	32.26252	111.22906	32.01956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	108.02289	12.98815	108.02289	12.89552			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	28.43628	100.81617	28.22164			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.73199	100.86946	10.65095			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.80406	123.12082	3.77393			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.45696	127.68743	2.43693			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	22.74582	99.85267	22.57748			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	10.46796	99.84531	10.39049			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	13.16188	108.72274	13.06803			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	18.94224	100.33316	18.80450			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	8.77633	100.11008	8.71264			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	15.23478	100.65809	15.11994			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	10.27863	102.66026	10.20868			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.73978	99.50921	8.68148		3,582,331,560.00	36,000	140,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	95.40767	100.00000	94.72619			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00157	100.00000	0.00156			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	24.20398	100.89947	24.04157			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	24.20398	100.89947	24.04157			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.35335	101.97863	9.28968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	100.89947	9.17860	100.89947	9.11702			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.04306	4.00000	4.00000			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	16.68932	100.90751	16.56463			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	16.44132	100.84756	16.31855			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	16.67212	99.83295	16.54875			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	22.30790	114.58662	22.14197			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	32.59664	99.86601	32.35538			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	32.59664	99.86601	32.35538			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.28618	100.72296	10.20861			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.36409	100.00000	7.31070			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	89.70691	101.81841	88.82216			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	85.90029	101.39919	85.08301			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	84.04747	101.19088	83.26650			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	25.99307	103.56174	25.81684			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	80.65281	100.41740	79.93883			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	58.25234	100.58388	57.81356			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.00000	54.84172	100.00000	54.43976			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On 16/05/2013	Spot Bond	101.41671	93.64793	101.41671	92.98204			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	18.07436	101.24311	17.93741			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	79.52070	100.00000	100.00000			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	70.05758	100.00000	69.65649			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	99.73036	98.68599	98.93008			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	1.00371	100,000.00000	0.92722			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND325	On 18/06/2013	Spot Bond	100.00000	79.86871	100.00000	88.59223		8,000,000,000,000.00	80,000,000	40,000,000.00	
IND326	On 02/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772		0.00	0	0.00	
IND327	On 03/05/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425		0.00	0	0.00	
IND328	On 04/05/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181		0.00	0	0.00	
IND329	On 05/05/2013	Spot Bond	100.00000	88.37772	100.00000	87.74038		0.00	0	0.00	
IND330	On 06/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998		0.00	0	0.00	
IND331	On 07/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057		0.00	0	0.00	
IND332	On 08/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217		0.00	0	0.00	
IND333	On 09/05/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476		0.00	0	0.00	
IND334	On 20/08/2013	Spot Bond	100.00000	70.19231	100.00000	69.78967		0.00	0	0.00	
IND335	On 27/08/2013	Spot Bond	100.00000	69.25996	100.00000	68.86792		0.00	0	0.00	
IND336	On 03/09/2013	Spot Bond	100.00000	68.35206	100.00000	67.97020		0.00	0	0.00	
IND337	On 10/09/2013	Spot Bond	100.00000	67.46765	100.00000	67.09559		0.00	0	0.00	
IND338	On 17/09/2013	Spot Bond	100.00000	70.64357	100.00000	70.24225		0.00	0	0.00	
IND339	On 25/09/2013	Spot Bond	100.00000	69.57844	100.00000	69.18318		0.00	0	0.00	
IND340	On 01/10/2013	Spot Bond	100.00000	68.79015	100.00000	68.39936		0.00	0	0.00	
IND341	On 08/10/2013	Spot Bond	100.00000	67.88176	100.00000	67.49613		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND342	On 15/10/2013	Spot Bond	100.00000	66.98536	100.00000	66.60483			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	66.10080	100.00000	65.72529			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	65.22793	100.00000	64.85737			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	64.36657	100.00000	64.00091			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	62.67784	100.00000	62.32177			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	61.85016	100.00000	61.49880			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	61.03342	100.00000	60.68669			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	60.22745	100.00000	59.88531			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	59.43213	100.00000	59.09451			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	87.36241	100.81810	86.52194			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	86.89024	100.00000	86.10272			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	88.56589	100.70818	87.94428			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	19.14059	101.98370	18.99624			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	18.95450	106.31357	18.80618			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	18.20704	104.39662	18.06684			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.32292	99.99991	10.15927			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	29.01190	100.36848	28.80087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	100.00021	10.05683	100.00021	11.83856				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	52.77250	100.00000	99.18478				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.96010	6.50000	102.90583				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	98.67513	101.36114	97.89427				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	96.12395	101.10456	95.38266				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.40284	100.08473	10.32568				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	30.94832	101.44140	30.71603				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	84.04067	100.25042	83.47801				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	52.61496	100.08567	99.18409				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	99.72658	100.07206	98.91521				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	85.94100	100.38408	85.35183				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	80.41035	100.38408	79.70079				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.93965	100.00000	21.77525				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.04138	100.00000	13.93616				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	83.26734	100.27920	82.71466				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	79.85481	100.08647	98.35926				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	96.75187	100.00000	95.72984				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING188	On 01/07/2013	Spot Bond	100.00000	95.69298	100.00000	94.47654			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	93.21619	100.00000	92.52570			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	54.82817	100.00000	54.41266			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	54.82817	100.00000	54.41266			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	55.15353	100.00000	54.69959			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	55.54296	100.00000	55.04276			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	78.99408	100.00000	78.29912			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	53.56360	100.00000	53.16222			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.00000	77.31092	100.00000	76.66667			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.00000	52.58441	100.00000	52.20318			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.00000	13.55262	100.00000	13.45437			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.00000	76.33125	100.00000	100.00000			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	92.07054	100.90615	91.39309			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	60.49057	100.92542	60.03355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On 31/10/2013	Spot Bond	100.92542	60.49057	100.92542	60.03355			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	63.06967	101.29332	62.59690			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	59.61490	100.00000	59.18269			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	33.30147	102.06095	33.05017			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	25.63098	101.68471	25.43603			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	56.67335	100.42003	56.26092			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	21.93764	101.24581	21.77328			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	13.52304	101.27443	13.42168			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	10.16419	101.29354	10.08800			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.67437	107.00679	14.57107			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	50.94119	105.51634	50.58471		5,064,784,320.00	48,000	83,000.00	
IPL5	On 28/09/2015	Spot Bond	100.55058	16.51363	100.55058	18.10884		0.00	0	0.00	
IPL6	On 28/09/2017	Spot Bond	111.16948	15.02325	111.16948	14.91360		8,004,202,560.00	72,000	12,770,000.00	
IV012	On 26/11/2014	Spot Bond	100.64446	28.79124	100.64446	28.57426		0.00	0	0.00	
IV013	On 22/06/2015	Spot Bond	100.00026	25.05001	100.00026	24.86437		0.00	0	0.00	
IV014	On 22/06/2015	Spot Bond	106.83400	25.06446	106.83400	24.88825		0.00	0	0.00	
IV015	On 20/09/2017	Spot Bond	100.08056	11.31289	100.08056	11.22900		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	100.38986	8.11436	100.38986	8.05533			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.66927	117.02647	2.64896			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.36836	129.51692	3.33998			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	80.36883	100.38643	79.66785			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	9.21913	99.81973	9.15093			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.83861	101.53934	8.77221			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.74053	101.19270	8.67507			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	8.06740	100.25130	8.00878			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.41550	99.94061	9.19884			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	62.31441	100.95973	61.84868			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.44936	92.45654	2.43343			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.37687	95.34778	2.36104			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.00000	0.00284	100.00000	0.00281			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	57.68768	100.52241	57.25339			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	106.81399	103.46133	105.94508		14,122,471,545,000.00	136,500,000	45,500,000.00	
IV04E	On 10/03/2014	Spot Bond	100.00000	54.84172	100.00000	54.43976			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	102.86566	99.88087	102.05662			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	17.74219	114.89453	17.60921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	101.30356	10.69199	101.30356	101.30356	10.61094			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.33261	129.51692	129.51692	3.30454			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	74.79508	100.00000	100.00000	74.33809			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	69.78967	100.00000	100.00000	69.39163			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	50.31247	98.75808	98.75808	50.31243			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	98.91599	100.00000	100.00000	98.11828			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	97.33333	100.00000	100.00000	96.56085			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	95.54974	100.00000	100.00000	94.80519			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	93.83033	100.00000	100.00000	93.11224			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	92.17172	100.00000	100.00000	91.47870			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	90.57072	100.00000	100.00000	89.90148			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	89.02439	100.00000	100.00000	88.37772			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	87.52998	100.00000	100.00000	86.90476			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	86.69834	100.00000	100.00000	86.08491			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	84.68677	100.00000	100.00000	84.10138			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	83.33333	100.00000	100.00000	82.76644			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	82.02247	100.00000	100.00000	81.47321			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA324	On 13/06/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	85.48009	100.00000	84.88372			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	84.29561	100.00000	83.71560			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA342	On 17/10/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	59.20683	100.00000	58.87049			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	95.94321	99.74330	94.95646			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.88819	100.81205	7.82865			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	41.57666	101.01716	41.26576			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	21.43970	101.02507	21.27936			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.69956	100.00000	9.62768			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.00000	33.25911	100.00000	100.00000			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	87.36242	100.81807	86.52195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF004	On 09/05/2013	Spot Bond	100.65963	89.78923	100.65963	89.14421			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	87.66234	100.00000	86.81672			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	91.37974	100.00000	90.73470			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	55.47713	100.00000	55.06142			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	57.67071	100.00000	57.24334			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	54.60485	100.00000	100.00000			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	16.49116	101.04078	16.36782			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.16855	100.00000	9.09985			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	29.76976	100.00000	29.54914			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.14559	100.00000	9.07706			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	94.24693	100.00000	93.55900			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	93.94277	100.00000	93.25706			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.51953	102.42188	2.50260			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.69559	101.21431	10.61458			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	103.10527	100.00000	102.29555			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	13.57758	153.49881	13.45000			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	61.53017	101.46222	61.06826			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.58825	100.47188	23.00262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	103.08494	10.39509	103.08494	10.32371			17,215,184,980.00	167,000	5,019,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.57940	101.72477	1.56873			10,172,477,000,000.00	100,000,000	50,000,000.00
LHL01	On 13/12/2015	Spot Bond	100.30391	17.98307	100.30391	8.57432			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	22.74539	100.60223	22.59314			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	14.35884	100.33330	3.50043			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	87.08075	100.80210	86.24578			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	63.21907	101.14527	62.74580			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	93.68400	98.43044	92.97929			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	91.25000	100.00000	90.57072			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBC20	On 20/06/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	95.91267	101.29323	95.17740				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	43.11306	101.31233	42.78984				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	86.51837	100.54173	85.92174				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	38.56647	100.58073	38.27598			201,161,460,000.00	2,000,000		0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	30.35450	101.30733	30.12694				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.49503	101.17095	21.33408				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	17.28907	99.84625	17.15969				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	9.45376	99.84060	9.38302			299,521,800,000.00	3,000,000		3,000,000.00
MBF031	On 06/12/2013	Spot Bond	100.25866	52.63394	100.25866	52.25146			2,406,207,840,000.00	24,000,000		8,000,000.00
MBP013	On 29/01/2014	Spot Bond	101.08567	61.24411	101.08567	60.78587				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	61.65737	100.00000	61.20045				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	58.64320	100.00000	58.20376				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	43.87938	100.00000	43.55421				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	33.49117	100.00000	33.24835				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.76905	100.00000	28.55347				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.80413	100.00000	6.75371				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.61165	100.00000	16.48855				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	109.95029	12.32216	109.95029	12.23349				2,089,055,510.00	19,000	73,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	26.89539	100.21678	26.66036				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	54.76727	100.18427	51.39254				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	26.46133	100.20050	21.01462				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	35.34992	101.34831	35.11185				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	35.40411	101.35889	35.16566				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	14.53701	101.41174	14.43906				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.52175	103.44664	8.46307				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	8.17039	103.61067	8.11406				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	17.14677	101.86568	17.03081				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	11.27437	104.35890	11.19617				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.36117	104.67108	11.28218				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	31.48782	106.18586	31.26755				0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	17.63220	100.06286	17.50147				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.61062	100.06556	8.54677				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.96522	110.15502	11.86860				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	18.83827	107.16233	18.70695				5,250,954,170.00	49,000	25,349,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond	100.44922	19.97394	100.44922	19.82855			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	13.41811	104.78971	13.32525			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	85.75238	100.42970	85.16829			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	13.05735	104.79935	12.96698		4,296,773,350.00		41,000	6,523,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	39.08001	110.61908	38.79589		12,057,479,720.00		109,000	2,146,386.00
MTN03	On 13/07/2015	Spot Bond	110.59153	21.72986	110.59153	21.57190		0.00		0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	12.09551	115.34633	12.00456		7,612,857,780.00		66,000	2,951,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	66.05252	102.81634	65.60243		0.00		0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	99.46169	98.77372	98.66500		0.00		0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	94.39634	98.48888	93.68049		1,181,866,560,000.00		12,000,000	3,000,000.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059		0.00		0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.32887	100.00000	6.28144		0.00		0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16767	100.00000	0.16641		0.00		0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.62638	100.00000	6.57673		0.00		0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.70752	100.00000	6.65726		0.00		0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.16277	100.89771	6.11622		0.00		0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.24517	100.61875	6.19812		0.00		0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.35848	100.62967	6.31056		0.00		0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A308	On 14/08/2020	Spot Bond			100.63509	6.41191	100.63509	6.36359				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond			100.64159	6.47601	100.64159	6.42720				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond			100.65787	6.63622	100.65787	6.58620				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond			100.66881	6.74300	100.66881	6.69217				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond			100.68074	6.86044	100.68074	6.80872				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond			100.69157	6.96718	100.69157	6.91465				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond			100.69687	7.02055	100.69687	6.96761				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond			100.76218	7.66046	100.76218	7.60267				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond			100.83813	8.40609	100.83813	8.34263				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond			100.00000	0.16767	100.00000	0.16641				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond			100.00000	0.16767	100.00000	0.16641				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond			103.67668	10.51310	103.67668	10.44058				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond			101.36748	41.87371	101.36748	41.55961				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond			100.92433	28.81913	100.92433	28.60381				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond			100.76441	27.25808	100.76441	27.05243				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond			100.97362	10.14422	100.97362	10.06755				0.00	0	250,000.00
NBK14B	On 27/08/2015	Spot Bond			100.60434	19.42896	100.60434	19.28258				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.85037	100.47967	8.78376			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	19.18687	112.76469	19.04750		7,442,469,540.00		66,000	8,612,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	19.73221	100.61353	19.58836			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	9.67955	122.79495	9.60429		7,122,107,100.00		58,000	4,431,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.64732	32.99078	3.63878			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	94.84624	101.43082	94.12561			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	27.71630	108.29303	27.51931			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	21.96057	101.23516	21.79604			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.40958	101.30698	8.34652			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	51.16249	104.56520	50.80709			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	45.46801	100.00004	45.13106			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	19.59854	109.74955	19.45694		11,743,201,850.00		107,000	5,961,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	14.22515	100.00006	14.11974			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	118.21771	119.17407	117.09039			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	36.68913	100.00000	36.48070			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	46.34218	100.00000	46.07891			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	34.98799	100.00000	34.78922			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	33.17617	100.00000	32.98770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	100.55018	27.85773	100.55018	27.64796				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	98.11924	99.94761	97.33470				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	97.85632	99.94811	103.55576				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	97.85632	99.94811	103.55576				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	97.85632	99.94811	103.55576				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	24.06758	99.86407	23.88944				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	22.87687	101.50309	22.70507				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	22.42400	101.36582	22.25580				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	20.12513	100.40506	19.97869				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	20.34003	80.20911	20.24181				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.06280	100.38119	14.95323				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	15.11416	100.00000	15.02830				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	16.49682	101.10639	16.37336				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	17.14121	101.21257	17.01281				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	16.39978	101.03995	16.27712				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	14.31625	101.41775	14.20883				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.42372	76.11506	16.34750				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN70	On 30/08/2013	Spot Bond	100.41337	80.45563	100.41337	79.76180			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	54.43381	100.10537	44.49563			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	54.38543	100.10374	44.43747			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	22.71786	99.82783	22.54977			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.68473	100.74066	9.61167			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.33019	100.07228	8.26842			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.26257	100.06803	16.14198			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.58468	101.43571	9.51274			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	19.55435	110.75661	24.65721			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	73.29522	105.36061	72.78293		210,721,220,000.00		2,000,000	500,000.00
NED8	On 08/02/2014	Spot Bond	106.42411	51.84245	106.42411	51.47712		319,272,330.00		3,000	3,774,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	9.04180	101.17472	8.97409			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	17.47217	119.90407	17.33668			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.05611	108.97397	9.97477			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	50.28373	98.87170	50.28370			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	21.44721	100.47393	21.29107			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.98843	156.96491	5.93016			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.37090	115.40836	9.30041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL01	On 14/03/2013	Spot Bond	98.83767	50.29233	98.83767	50.29229				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	81.15881	97.39714	80.63493				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	54.77400	100.19307	54.37621			601,158,420,000.00	6,000,000	2,000,000.00	
NPL04	On 13/06/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.81102	114.59979	9.72806				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.08461	100.55569	11.99360				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	38.96458	100.53494	38.67121				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	87.20509	100.49411	86.59839				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	19.61505	100.52625	19.46737				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.79825	116.99821	9.71387				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	39.19647	100.56446	38.90128				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	87.35364	100.52540	86.74574				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	19.78445	100.54276	19.63547				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.19740	114.44931	10.11126				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	39.47705	100.59918	39.17964				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	87.55635	100.56709	86.94683				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	20.10649	100.57314	19.95505				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A9	On 22/05/2013	Spot Bond	100.57316	87.58523	100.57316	86.97547				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	87.75290	100.58790	87.14190				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	87.95651	100.65124	87.34376				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	88.22460	100.70756	87.60970				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.94539	100.72887	8.87792				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.45956	100.67612	13.35809				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	73.04085	134.34526	72.40479				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	48.38405	108.59837	48.03748				0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	13.39899	125.30314	13.29198				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	102.59590	100.00000	101.78806				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	13.46408	134.80590	13.34958				0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	5.34349	171.14853	5.28810				0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	12.31370	135.14144	12.20936				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	95.03916	101.23304	94.31652				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	42.65307	101.21485	42.33356				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	42.52495	101.18197	42.20650				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.43778	101.47481	12.34335				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	28.92226	100.95122	28.70369				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC14	On 26/07/2013	Spot Bond	100.91565	88.92471	100.91565	88.06290			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	21.31023	101.05067	21.15083			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.27045	100.00000	16.14988			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.32335	100.00000	16.20239			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.35510	100.00000	16.23389			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.11693	100.00000	16.99008			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.96340	100.00000	17.83028			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.25387	100.00000	23.08154			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	21.15581	108.19161	21.00555		348,052,409,370.00	3,217,000	12,109,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.16962	100.00000	6.12338			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.86296	104.37000	16.76418			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.86344	100.00000	24.67919			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.92984	100.00000	8.86510			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	83.31177	100.19068	82.74157			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	55.18950	100.00000	54.87598		900,000,000,000.00	9,000,000	3,000,000.00	
PMM07	On 13/06/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	74.12793	100.00000	73.70353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP08	On 23/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	37.27418	100.10564	37.00369			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	32.97527	100.09773	32.73599			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	82.64243	100.09376	82.09952			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	82.76222	100.09863	82.21849			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	77.18840	100.10500	76.55865			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	37.38828	100.10840	37.11695			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	32.97396	100.10173	32.73469			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	82.96186	100.10673	82.41678			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	77.21330	100.10663	76.58333			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	37.64332	100.11457	37.37013			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	32.97239	100.10653	32.73311			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	83.32119	100.12130	82.77369			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	37.92520	100.12138	37.64994			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	32.97056	100.11212	32.73129			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	83.64057	100.13423	83.09092			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	58.52389	100.68448	58.08267			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	34.01302	116.98567	33.75858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	91.25497	32.57853	91.25497	32.37949			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.89425	40.60007	0.89153			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.40000	118.75934	5.36000	118.81094		33,455,971,738,800.00	195,550,322	7,004,614,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	18.99142	124.15418	18.84248			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	16.56825	86.87026	16.47109			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	13.05549	130.95502	12.94872			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.91921	82.70497	8.86902			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	75.05959	107.05466	74.59041			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.44000	128.56319	7.38000	129.09008		102,358,158,509,760.00	757,817,004	9,963,567,000.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.80579	38.29047	0.80346			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.73920	36.16829	0.73718			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	2.30000	224.68111	2.30000	224.58714			0.00	0	591,800,110.00
R197	On 07/12/2023	Spot Bond	0.86000	289.81223	0.85000	289.97526		128,515,648,000.00	149,436,800	111,638,000.00	
R201	On 21/12/2014	Spot Bond	5.21500	107.95229	5.19000	107.94992		871,426,500,000.00	167,100,000	728,751,000.00	
R202	On 07/12/2033	Spot Bond	1.65000	218.19217	1.63000	218.79347		93,390,000,000.00	56,600,000	1,042,198,000.00	
R2023	On 28/02/2023	Spot Bond	6.84500	106.82755	6.81000	107.02936		5,867,534,000,000.00	857,200,000	3,376,980,000.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	5.85000	109.42752	5.80000	109.58262		24,514,729,200,000.00	190,552,000	4,893,528,711.00	
R204	On 21/12/2018	Spot Bond	6.11500	110.93517	6.07500	111.08289		18,427,928,982,205.00	013,561,567	5,477,052,546.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.38482	108.88836	8.32560		87,470,781,806,520.00	803,307,000	2,353,196,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	44.17711	100.00000	43.84974		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.23000	103.09151	5.20500	103.06799		3,687,150,000,000.00	705,000,000	1,594,465,000.00	
R207	On 15/01/2020	Spot Bond	6.36000	106.09726	6.32500	106.23981		21,599,923,520,400.00	396,214,390	6,534,972,990.00	
R208	On 31/03/2021	Spot Bond	6.50500	104.64493	6.47000	104.80861		19,970,249,966,110.00	069,984,622	9,350,973,594.00	
R209	On 31/03/2036	Spot Bond	8.31500	81.86506	8.25000	82.36548		22,914,971,742,500.00	755,859,500	9,632,904,500.00	
R210	On 31/03/2028	Spot Bond	1.47500	164.91717	1.48000	164.75613		496,328,650,000.00	336,494,000	320,700,000.00	
R211	On 31/01/2017	Spot Bond	0.40000	114.60025	-0.40000	114.57396		0.00	0	222,372,941.00	
R212	On 31/01/2022	Spot Bond	0.65000	135.42280	0.69000	134.95284		18,200,000,000.00	28,000,000	1,508,530,000.00	
R213	On 28/02/2031	Spot Bond	8.01500	90.76222	7.95000	91.27698		15,514,354,975,000.00	935,665,000	5,058,846,000.00	
R214	On 28/02/2041	Spot Bond	84.68795	7.94497	84.68795	7.89936		108,852,386,213,250.00	285,335,000	6,490,259,536.00	
R223C	On 15/03/2013	Spot Bond	98.99493	50.25257	98.99493	50.25254		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	67.60151	96.64575	67.20238		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	46.48023	94.28171	46.18846		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	32.37401	91.87036	32.17511		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	23.12700	88.83566	22.98882		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	86.87026	16.56825	86.87026	16.47109			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	12.04557	84.86749	11.97630			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.91921	82.70497	8.86902			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	79.73850	97.62766	79.23154			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	55.29704	95.17874	54.94337			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	38.23595	92.80992	37.99645			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	26.82100	90.60553	26.65632			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	19.29594	87.76872	19.18057			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.92200	85.82547	13.84030			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	10.22340	83.71772	10.16465			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.66053	81.42381	7.61752			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	6.13871	77.48625	6.10566			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.79800	75.13464	4.77285			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.91011	72.16183	3.89030			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.13230	70.13136	3.11682			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.54052	68.17127	2.52826			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.08987	66.23386	2.08004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond	63.06100	1.86853	63.06100	1.86011			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.58188	61.24492	1.57493			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.39188	59.05342	1.38596			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.20218	57.39997	1.19719			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.04776	55.80907	1.04352			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.92102	54.27807	0.91738			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.81264	52.85822	0.80950			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.72203	51.49553	0.71931			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.08816	44.45722	1.08457			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.01329	43.11572	1.01004			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.94926	41.83089	0.94629			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.89425	40.60007	0.89153			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.84682	39.42073	0.84431			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.80579	38.29047	0.80346			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.77018	37.20704	0.76801			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.73920	36.16829	0.73718			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	56.23912	100.16140	49.07991			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	92.63277	101.36584	91.69822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond	101.68455	15.71367	101.68455	15.59546				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	21.11072	100.60342	20.95167				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.56802	100.00000	2.54899				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	84.66920	100.32689	84.10071				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	84.67023	100.32010	84.10177				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	79.15662	100.32441	78.49349				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.00000	52.45703	100.00000	52.07671			1,200,000,000,000.00	12,000,000	4,000,000.00	
RDFB01	On 30/03/2015	Spot Bond	101.54349	22.67933	101.54349	22.50895				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.00000	8.20740	100.00000	8.14790				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	89.77165	100.00000	89.34349				0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	29.93234	101.21857	29.70811				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	20.18157	100.60466	20.02952				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	64.40325	101.28378	63.92052				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.75379	100.77784	8.68775			302,333,520,000.00	3,000,000	3,000,000.00	
RES17	On 09/04/2013	Spot Bond	100.00000	94.31525	100.00000	93.58974				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	9.00402	100.00000	8.93656				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES19	On 15/05/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	38.41562	100.38116	38.13615			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	30.02585	102.09902	29.79664			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	15.33306	99.79665	15.21964			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.87852	101.65073	12.78058			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	16.52315	101.46985	16.39771			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	16.52315	101.46985	16.39771			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	92.38333	101.38750	91.45426			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	82.04466	100.62446	81.30848			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	78.07228	100.24328	77.42941			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	64.26039	101.50905	63.77778			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.78357	99.91990	16.13861			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.39737	99.90988	14.07343			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	83.94519	100.25061	83.38690		3,909,773,790,000.00	39,000,000	13,000,000.00	
RP016	On 10/12/2015	Spot Bond	100.36848	17.63313	100.36848	17.50487			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	58.82603	100.00000	58.39010			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	101.18551	12.95000	101.08034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP019	On 08/09/2014	Spot Bond	100.00000	33.57250	100.00000	33.32910			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	57.28668	100.51732	56.86944			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	53.96801	100.00000	53.56360			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	28.62116	100.62598	28.40549			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.79047	5.25000	100.74720			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.96396	100.00000	0.95689			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.18528	100.00000	4.15426			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.64003	100.00000	9.56779			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	19.91111	101.48404	19.77614			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.58380	115.23085	12.48977		3,226,463,800.00	28,000	5,117,000.00	
SBC2	On 28/04/2016	Spot Bond	104.86804	10.72976	104.86804	10.66669			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	15.77844	114.56238	15.66045			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.08918	100.56539	11.00566			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	13.09954	107.95466	13.00667			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.05051	101.20234	7.99021			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.28449	100.11990	7.23162			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.09669	101.08312	8.03543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK18		On 24/10/2020	Spot Bond	101.24095	8.47995	101.24095	8.41642		0.00	0	0.00
SBK19		On 24/10/2019	Spot Bond	101.21627	8.45545	101.21627	8.39211		0.00	0	0.00
SBK7		On 24/05/2015	Spot Bond	107.37565	25.67337	107.37565	25.49115	86,115,271,300.00		802,000	15,685,000.00
SBK8		On 10/04/2013	Spot Bond	102.36256	101.64373	102.36256	100.84669		0.00	0	3,798,000.00
SBK9		On 10/04/2018	Spot Bond	105.03639	12.84424	105.03639	12.75518	105,036,390.00		1,000	6,590,000.00
SBK11		On 09/04/2014	Spot Bond	132.16219	48.69577	132.16219	48.27918		0.00	0	0.00
SBN18		On 14/09/2013	Spot Bond	162.56493	56.36097	162.56493	57.46606		0.00	0	0.00
SBN20		On 31/03/2013	Spot Bond	155.18315	97.61476	155.18315	96.44901		0.00	0	0.00
SBN27		On 15/09/2015	Spot Bond	120.12124	19.83914	120.12124	19.68757		0.00	0	0.00
SBN29		On 15/09/2015	Spot Bond	120.50039	19.75702	120.50039	19.60570		0.00	0	0.00
SBN31		On 15/09/2015	Spot Bond	120.69056	19.71602	120.69056	19.56483		0.00	0	0.00
SBN32		On 19/03/2013	Spot Bond	143.06048	99.60958	143.06048	98.45642		0.00	0	0.00
SBN33		On 15/09/2017	Spot Bond	106.46393	9.79778	106.46393	9.72984		0.00	0	0.00
SBN34		On 15/09/2015	Spot Bond	120.29708	19.80099	120.29708	19.64954		0.00	0	0.00
SBN35		On 15/09/2015	Spot Bond	120.39190	19.78046	120.39190	19.62907		0.00	0	0.00
SBN36		On 31/03/2013	Spot Bond	215.59863	98.67304	215.59863	97.07550		0.00	0	0.00
SBN42		On 31/03/2013	Spot Bond	100.00000	102.59590	100.00000	101.78806		0.00	0	0.00
SBN45		On 15/09/2017	Spot Bond	100.10760	8.62912	100.10760	8.56650		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On 02/06/2014	Spot Bond	99.06612	39.37552	99.06612	39.09243				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	31.95837	100.00010	31.72153				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	12.27930	99.81852	12.18845				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	96.81402	99.79990	95.81091				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	59.92061	100.00000	59.47159				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	14.20179	109.84578	14.09912				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	59.52381	100.78863	59.07464				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.85059	100.87410	12.75461				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.24182	99.99987	7.18816				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.39713	100.00000	1.38782				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.85073	99.99997	7.79256				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	11.15284	113.08735	11.07076				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	12.37326	109.22356	12.28422				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.81605	100.77436	7.75708				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	27.16069	100.47821	26.95630				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.02109	100.50480	8.95318				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.63986	100.51996	7.58235				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond	106.95022	11.32036	106.95022	11.24026			338,069,645,420.00	3,161,000	4,987,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	10.33824	102.76906	10.26743			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	11.01837	104.14309	10.94209			208,286,180.00	2,000	130,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	108.53576	103.79928	107.63788			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	15.36841	120.54819	15.24872			4,219,186,650.00	35,000	1,307,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	90.29173	120.15971	89.61649			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.25096	272.67152	3.20519			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.67809	123.12082	4.64104			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.43818	114.44000	9.36106			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3.54413	100.00000	100.00000	3.51844			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24333	82.63494	82.63494	0.24176			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.98842	120.42805	120.42805	4.94846			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.96010	6.50000	6.50000	102.90583			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	10.73934	100.12305	100.12305	10.66139			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	97.22765	99.88484	99.88484	95.72574			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	23.55128	99.87542	99.87542	23.37695			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	11.52965	100.24421	100.24421	11.44403		300,732,630,000.00	3,000,000	3,250,000.00	
SHS05	On 29/06/2017	Spot Bond	103.11523	12.76228	103.11523	103.11523	12.67510		3,609,033,050.00	35,000	138,000.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	8.75778	100.24161	100.24161	8.69415		6,014,496,600,000.00	60,000,000	20,000,000.00	
SLI1	On 15/08/2013	Spot Bond	105.71322	73.03907	105.71322	105.71322	72.59932		634,279,320,000.00	6,000,000	2,000,000.00	
SLI2	On 15/08/2016	Spot Bond	112.32955	13.61889	112.32955	112.32955	13.51865			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	85.35194	101.56711	101.56711	84.79935		3,757,983,070.00	37,000	37,000.00	
SNT01	On 15/09/2017	Spot Bond	105.65786	9.90342	105.65786	105.65786	9.83517			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	39.10630	100.80059	100.80059	38.81117			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	12.25987	100.58343	100.58343	12.16753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3	On 21/08/2015	Spot Bond	100.81342	19.89515	100.81342	19.74498			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.11536	100.58796	9.04670			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	16.23318	107.52630	16.11846			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	21.59308	101.25454	21.43127			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	91.25000	100.00000	90.57072			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.71830	100.41357	10.64031			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.69954	99.94314	11.39754			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.15873	101.14726	10.08269			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	10.44426	94.17275	10.37804			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	10.47489	93.82087	10.40868			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	31.03083	104.67610	30.81627			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.55685	101.56575	8.49881			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.10257	100.11486	9.55318			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.68281	107.35953	9.61520			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	19.51171	121.64737	19.36113			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.17454	105.50721	2.15883			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	11.01996	100.00000	10.95955			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	74.79508	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
SYN913	On 19/07/2013	Spot Bond	100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	70.05758	100.00000	69.65649			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	50.30594	98.78368	99.19462			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	99.45504	100.00000	98.64865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN980	On 22/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	100.00000	79.69432	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	24.47065	119.55998	24.28236			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	12.16888	111.67266	12.08022			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	42.73627	100.00000	42.45003			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.04928	100.00000	28.83401			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.88241	100.00000	14.77089			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	51.38797	104.23307	51.03192			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	50.28490	98.86706	50.28486			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386		13,000,000,000,000.00	130,000,000	130,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On 12/04/2013	Spot Bond	101.16928	96.24622	101.16928	95.50354				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	94.77942	101.07247	94.05980				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	20.69031	100.91059	20.53573				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	13.72583	110.02135	13.62647				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.00000	52.72897	100.00000	52.34250				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	57.92905	100.55190	57.49283				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	58.32865	100.62855	57.88911				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.36918	101.17076	7.31400				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.59599	101.20716	7.53909				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.67214	103.42947	8.61244				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.64544	100.80622	9.57345				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.92202	100.83814	9.84794				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.89216	100.90574	2.87265				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.30569	100.17362	7.25147				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.59419	100.18041	7.53782				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.96878	100.00000	2.94890				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.08315	101.28535	8.02256				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.41952	100.89554	10.34169			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.12327	101.45249	9.05478			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.33600	101.00134	11.25124			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.38843	102.14068	13.28733			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	15.16251	101.44362	15.04869			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	13.31350	101.20953	13.21377			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.68792	101.06155	6.63789			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.19898	101.14347	7.14509			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.27544	105.45079	7.21891			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.21898	101.30716	8.15736			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.67140	101.37985	8.60635			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.43306	102.14790	13.33161			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	13.00964	101.15653	12.91223			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	16.45485	101.18212	16.33163			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	13.26112	101.20040	13.16180			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.36846	101.18212	7.31328			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.48187	101.20040	7.42583			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.53856	101.20953	7.48209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	101.17116	13.09348	101.17116	12.99544			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	13.26112	101.20040	13.16180			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.83686	101.30089	13.73314			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.10496	101.30089	8.04420			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.83686	101.30089	13.73314			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	14.67290	101.44699	14.56276			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.23513	101.48350	9.16578			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.62069	101.43786	14.51096			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	18.77635	102.16719	18.63453			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.72098	102.21271	13.61729			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	18.93138	102.19450	18.78835			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	65.73905	99.87885	65.25241		5,093,821,350,000.00	51,000,000	50,000,000.00	
TL15	On 29/04/2015	Spot Bond	111.48563	28.71544	111.48563	28.50651		222,971,260.00	2,000	3,184,000.00	
TL20	On 22/02/2020	Spot Bond	102.36770	6.84872	102.36770	6.80916		0.00	0	0.00	
TN17	On 14/11/2017	Spot Bond	111.51511	12.71528	111.51511	12.62223		2,754,311,701,890.00	24,699,000	994,449,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	8.79907	120.69176	13.95353		7,844,964,400.00	65,000	232,900,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	12.46390	122.92168	12.36533		30,730,420,000.00	250,000	109,020,000.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	112.54971	9.02337	112.54971	8.95685			0.00	0	156,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	11.26481	105.64973	11.18590		20,179,098,430.00		191,000	8,331,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.84220	100.66243	6.79062			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.00221	100.67816	6.94943			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.20483	100.69808	7.15050			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.22616	100.70018	7.17167			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.22747	100.79857	8.16538			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	13.95669	101.00182	13.85118			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	21.96710	101.21676	21.80255			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.89711	101.26720	9.82293			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.62964	101.29746	8.56495			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.65259	10.00000	99.57259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.66123	9.75000	99.58321			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.66991	100.00000	9.59529			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	89.01939	97.87620	88.38643			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	78.35529	99.82860	77.85475			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	83.64553	97.76060	83.08710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP137	On 08/08/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	53.94604	100.00000	53.63958		600,000,000,000.00		6,000,000	2,000,000.00
TWC001	On 08/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	9.28184	120.75743	9.21064		48,302,972,000.00		400,000	200,000.00
UTR041	On 19/04/2014	Spot Bond	101.23503	42.70932	101.23503	42.38934			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.06743	101.32511	13.96195			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	23.86593	101.70719	23.68639			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	11.13140	110.55481	11.05183			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	60.23974	100.00000	59.78834			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	60.48190	100.00000	60.02868			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	60.56262	100.00000	60.10879			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	20.60764	100.80302	20.45211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	100.83292	12.76084	100.83292	12.66450			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.48960	100.83423	9.41796			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.85232	128.75000	12.76520			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	17.90398	121.77342	17.76342		121,773,420.00	1,000	94,587,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	4.81775	243.55465	4.75347		0.00	0	30,000,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	24.60754	107.94222	24.43215		0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	110.97172	12.86769	110.97172	12.77390		0.00	0	80,000,000.00	
WSP3	On 28/05/2019	Spot Bond	113.15781	10.80038	113.15781	10.72042		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.59168	10.63464	112.59168	10.55621		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	113.82178	10.45449	113.82178	10.37672		0.00	0	250,000.00	
Z006	On 31/08/2013	Spot Bond	96.69614	69.45560	96.69614	69.07430		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	95.45272	57.76190	95.45272	57.39159		0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	87.68655	18.95486	87.68655	18.84099		0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	93.89641	45.05377	93.89641	44.76882		0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	92.71091	37.50944	92.71091	37.27340		0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	86.49267	15.56464	86.49267	15.47271		0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	90.84932	27.95706	90.84932	27.78407		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	87.67412	18.92057	87.67412	18.80692			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.27432	67.16812	2.26344			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.10287	100.00000	9.05116			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03666	100.00000	0.03645			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.10287	100.00000	9.05116			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	24.39037	100.00000	24.25181			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	24.95257	100.00000	24.81082			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	23.39236	100.00000	23.25947			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	23.39236	100.00000	23.25947			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	22.18101	100.00000	22.05501			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	22.18101	100.00000	22.05501			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	20.99249	100.00000	20.87323			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	20.99249	100.00000	20.87323			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	19.75478	100.00000	19.64256			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	19.75478	100.00000	19.64256			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.62539	100.00000	18.51958			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	18.62539	100.00000	18.51958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019	On 21/09/2015	Spot Bond	100.00000	17.52725	100.00000	17.42768			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	17.52725	100.00000	17.42768			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.58808	100.00000	16.49385			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.69925	100.00000	15.61006			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.74069	100.00000	11.67399			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.09051	100.00000	11.02750			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.43662	100.00000	10.37733			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.43662	100.00000	10.37733			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.87739	100.00000	9.82128			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.33040	100.00000	9.27739			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.78028	100.00000	8.73040			0.00	0	0.00
<b>Total for j-Bonds :</b>								<b>612,454,096,170,105.00</b>	<b>,288,491,205</b>	<b>92 640 185 893.00</b>	
<b>Grand Total:</b>								<b>12,457,655,512,779.00</b>	<b>188,883,508</b>	<b>92 642 242 332.00</b>	