



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 24/12/2012

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.66770	8.66770	8.67090	8.67090		13.29	7,540,899.00	870	303,621.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	13.06400	0.01306	14.54820	0.01455	13.064	22.23	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,895.36400	1.89536	1,893.64820	1.89365	1,895.364	22.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	9.35650	0.00936	10.53490	0.01053	9.356	23.45	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,191.65650	2.19166	2,189.63490	2.18963	2,191.656	23.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	8.03320	0.00803	9.09140	0.00909	8.033	24.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,340.33320	2.34033	2,338.19140	2.33819	2,340.333	24.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	43.39300	0.04339	46.49730	0.04650	43.393	17.73	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	975.69300	0.97569	975.59730	0.97560	975.693	17.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	24.88520	0.02489	27.13380	0.02713	24.885	19.68	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,357.18520	1.35719	1,356.23380	1.35623	1,357.185	19.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	19.52520	0.01953	21.45820	0.02146	19.525	20.65	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,551.82520	1.55183	1,550.55820	1.55056	1,551.825	20.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	54.73770	0.05474	58.24450	0.05824	54.738	16.99	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	837.03770	0.83704	837.34450	0.83734	837.038	16.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	50.61180	0.05061	53.98080	0.05398	50.612	17.24	0.00	0	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	882.91180	0.88291	883.08080	0.88308	882.912	17.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	46.82920		0.04683	50.06340	0.05006	46.829	17.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	929.12920		0.92913	929.16340	0.92916	929.129	17.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	67.56330		0.06756	71.44760	0.07145	67.563	16.35	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	719.86330		0.71986	720.54760	0.72055	719.863	16.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	64.30440		0.06430	68.09940	0.06810	64.304	16.50	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	746.60440		0.74660	747.19940	0.74720	746.604	16.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	58.34030		0.05834	61.96060	0.06196	58.340	16.80	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	800.64030		0.80064	801.06060	0.80106	800.640	16.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	98.49400		0.09849	103.04900	0.10305	98.494	15.26	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	530.79400		0.53079	532.14900	0.53215	530.794	15.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	75.96800		0.07597	80.06400	0.08006	75.968	16.00	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	658.26800		0.65827	659.16400	0.65916	658.268	16.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	69.84570		0.06985	73.79000	0.07379	69.846	16.25	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	702.14570		0.70215	702.89000	0.70289	702.146	16.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	157.31120		0.15731	162.58970	0.16259	157.311	14.17	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	339.61120		0.33961	341.68970	0.34169	339.611	14.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	143.15010		0.14315	148.30500	0.14831	143.150	14.38	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	375.45010		0.37545	377.40500	0.37740	375.450	14.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	118.62870		0.11863	123.49950	0.12350	118.629	14.82	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	450.92870		0.45093	452.59950	0.45260	450.929	14.82	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	253.87410		0.25387	259.50800	0.25951	253.874	13.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	186.17410		0.18617	188.60800	0.18861	186.174	13.22	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	208.71680		0.20872	214.25650	0.21426	208.717	13.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	241.01680		0.24102	243.35650	0.24336	241.017	13.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	189.98310		0.18998	195.45700	0.19546	189.983	13.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	272.28310		0.27228	274.55700	0.27456	272.283	13.73	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	440.93110		0.44093	446.25270	0.44625	440.931	12.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	73.23110		0.07323	75.35270	0.07535	73.231	12.77	0.00	0	7,000.00

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	8.40	Call	371.23640		0.37124	376.77500	0.37678	371.236	12.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	103.53640		0.10354	105.87500	0.10588	103.536	12.92	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	308.81530		0.30882	314.46300	0.31446	308.815	13.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	141.11530		0.14112	143.56300	0.14356	141.115	13.07	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	738.30470		0.73830	742.71150	0.74271	738.305	13.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	20.60470		0.02060	21.81150	0.02181	20.605	13.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	692.48290		0.69248	697.01560	0.69702	692.483	13.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	24.78290		0.02478	26.11560	0.02612	24.783	13.06	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	603.10240		0.60310	607.88880	0.60789	603.102	12.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	35.40240		0.03540	36.98880	0.03699	35.402	12.84	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	784.75890		0.78476	789.04360	0.78904	784.759	13.28	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	17.05890		0.01706	18.14360	0.01814	17.059	13.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.76950		8.76950	8.77270	8.77270		14.47	0.00	0	53,042.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	115.95300		0.11595	119.30200	0.11930	115.953	18.55	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,196.45300		1.19645	1,196.60200	1.19660	1,196.453	18.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	195.92520		0.19593	200.05390	0.20005	195.925	16.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	726.42520		0.72643	727.35390	0.72735	726.425	16.48	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	177.10200		0.17710	181.09060	0.18109	177.102	16.86	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	807.60200		0.80760	808.39060	0.80839	807.602	16.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	132.86380		0.13286	136.42370	0.13642	132.864	17.99	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	1,063.36380		1.06336	1,063.72370	1.06372	1,063.364	17.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	361.03270		0.36103	365.74260	0.36574	361.033	14.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	331.53270		0.33153	333.04260	0.33304	331.533	14.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	356.71440		0.35671	361.41770	0.36142	356.714	14.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	337.21440		0.33721	338.71770	0.33872	337.214	14.47	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	352.71630		0.35272	357.41500	0.35742	352.716	14.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	343.21630		0.34322	344.71500	0.34471	343.216	14.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			8.87690		8.87690	8.88000	8.88000		15.31	0.00	0	22,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	253.39890		0.25340	257.06630	0.25707	253.399	17.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	1,026.49890		1.02650	1,027.06630	1.02707	1,026.499	17.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	251.62370		0.25162	255.28230	0.25528	251.624	17.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1,034.72370		1.03472	1,035.28230	1.03528	1,034.724	17.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	175.48850		0.17549	178.66330	0.17866	175.488	19.36	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,498.58850		1.49859	1,498.66330	1.49866	1,498.589	19.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	512.11550		0.51212	516.37190	0.51637	512.116	14.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	385.21550		0.38522	386.37190	0.38637	385.216	14.86	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	255.19140		0.25519	258.86760	0.25887	255.191	17.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	1,018.29140		1.01829	1,018.86760	1.01887	1,018.291	17.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			8.97760		8.97760	8.98150	8.98150		15.83	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	537.32690		0.53733	541.71670	0.54172	537.327	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	587.62690		0.58763	588.11670	0.58812	587.627	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	354.82190		0.35482	358.73600	0.35874	354.822	17.75	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,067.22190		1.06722	1,067.23600	1.06724	1,067.222	17.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	257.93040		0.25793	261.38750	0.26139	257.930	19.34	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,550.33040		1.55033	1,549.88750	1.54989	1,550.330	19.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	574.22450		0.57422	578.66770	0.57867	574.224	15.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	524.52450		0.52452	525.06770	0.52507	524.524	15.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	555.46180		0.55546	559.87940	0.55988	555.462	15.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	555.76180		0.55576	556.27940	0.55628	555.762	15.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	547.40610		0.54741	551.81180	0.55181	547.406	15.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	569.80610		0.56981	570.31180	0.57031	569.806	15.83	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,114.71720		1.11472	1,119.31770	1.11932	1,114.717	14.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	137.11720		0.13712	137.81770	0.13782	137.117	14.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	647.37770		0.64738	651.89590	0.65190	647.378	15.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	419.77770		0.41978	420.39590	0.42040	419.778	15.11	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	585.02530		0.58503	589.48200	0.58948	585.025	15.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	507.42530		0.50743	507.98200	0.50798	507.425	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.15390		9.15390	9.15590	9.15590		16.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,082.40250		1.08240	1,085.19800	1.08520	1,082.403	15.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	478.50250		0.47850	479.29800	0.47930	478.503	15.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	687.93950		0.68794	690.69650	0.69070	687.939	17.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,134.03950		1.13404	1,134.79650	1.13480	1,134.039	17.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,424.69420		1.42469	1,427.42300	1.42742	1,424.694	14.68	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	270.79420		0.27079	271.52300	0.27152	270.794	14.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,136.15970		1.13616	1,138.94590	1.13895	1,136.160	14.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	432.25970		0.43226	433.04590	0.43305	432.260	14.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,108.97220		1.10897	1,111.76360	1.11176	1,108.972	14.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	455.07220		0.45507	455.86360	0.45586	455.072	14.94	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.87680		9.87680	9.87990	9.87990		18.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,501.60280		1.50160	1,505.10210	1.50510	1,501.603	16.88	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	774.80280		0.77480	775.20210	0.77520	774.803	16.88	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,481.58780		1.48159	1,485.08620	1.48509	1,481.588	16.99	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	804.78780		0.80479	805.18620	0.80519	804.788	16.99	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,462.05210		1.46205	1,465.54920	1.46555	1,462.052	17.11	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	835.25210		0.83525	835.64920	0.83565	835.252	17.11	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.66770		8.66770	8.67090	8.67090		13.29	0.00	0	1,432.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	21,266.97620		0.21267	21,821.96560	0.21822	21,266.976	13.47	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	23,496.97620		0.23497	23,731.96560	0.23732	23,496.976	13.47	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	19,359.53800		0.19360	19,908.42620	0.19908	19,359.538	13.69	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	26,589.53800		0.26590	26,818.42620	0.26818	26,589.538	13.69	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	18,998.31460		0.18998	19,545.69940	0.19546	18,998.315	13.73	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	27,228.31460		0.27228	27,455.69940	0.27456	27,228.315	13.73	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	18,643.63760		0.18644	19,189.43010	0.19189	18,643.638	13.77	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	27,873.63760		0.27874	28,099.43010	0.28099	27,873.638	13.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	11,427.57470		0.11428	11,908.53400	0.11909	11,427.575	14.91	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	46,657.57470		0.46658	46,818.53400	0.46819	46,657.575	14.91	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.76950		8.76950	8.77270	8.77270		14.47	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	35,671.44360		0.35671	36,141.76900	0.36142	35,671.444	14.47	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	33,721.44360		0.33721	33,871.76900	0.33872	33,721.444	14.47	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	35,271.62900		0.35272	35,741.49890	0.35741	35,271.629	14.50	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	34,321.62900		0.34322	34,471.49890	0.34471	34,321.629	14.50	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	36,103.26740		0.36103	36,574.25510	0.36574	36,103.267	14.44	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	33,153.26740		0.33153	33,304.25510	0.33304	33,153.267	14.44	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.87690		8.87690	8.88000	8.88000		15.31	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	45,151.49260		0.45151	45,572.25330	0.45572	45,151.493	15.31	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	47,461.49260		0.47461	47,572.25330	0.47572	47,461.493	15.31	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	44,781.40770		0.44781	45,201.75730	0.45202	44,781.408	15.34	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	48,091.40770		0.48091	48,201.75730	0.48202	48,091.408	15.34	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	45,530.19760		0.45530	45,951.38600	0.45951	45,530.198	15.28	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	46,840.19760		0.46840	46,951.38600	0.46951	46,840.198	15.28	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.02940		14.02940	14.04690	14.04690		10.52	0.00	0	8,826.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	742.34990		0.74235	760.08660	0.76009	742.350	10.22	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	52.94990		0.05295	53.18660	0.05319	52.950	10.22	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	733.54890		0.73355	751.26480	0.75126	733.549	10.19	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	54.14890		0.05415	54.36480	0.05436	54.149	10.19	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	725.23560		0.72524	742.93470	0.74293	725.236	10.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	55.83560		0.05584	56.03470	0.05603	55.836	10.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	157.67530		0.15768	168.36830	0.16837	157.675	11.33	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	528.27530		0.52828	521.46830	0.52147	528.275	11.33	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	590.76380		0.59076	608.02630	0.60803	590.764	10.28	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	91.36380		0.09136	91.12630	0.09113	91.364	10.28	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	470.28840		0.47029	486.78060	0.48678	470.288	10.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	140.88840		0.14089	139.88060	0.13988	140.888	10.36	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	348.70300		0.34870	363.83170	0.36383	348.703	10.45	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	219.30300		0.21930	216.93170	0.21693	219.303	10.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.18970		14.18970	14.20770	14.20770		12.09	0.00	0	2,257.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	278.62480		0.27862	288.93430	0.28893	278.625	13.33	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	888.92480		0.88892	881.23430	0.88123	888.925	13.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	184.61980		0.18462	192.70140	0.19270	184.620	14.32	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,294.91980		1.29492	1,285.00140	1.28500	1,294.920	14.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	411.96010		0.41196	424.60180	0.42460	411.960	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	562.26010		0.56226	556.90180	0.55690	562.260	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	391.26460		0.39126	403.59360	0.40359	391.265	12.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	601.56460		0.60156	595.89360	0.59589	601.565	12.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	316.11420		0.31611	327.16200	0.32716	316.114	13.02	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	776.41420		0.77641	769.46200	0.76946	776.414	13.02	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	671.78370		0.67178	687.22050	0.68722	671.784	11.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	272.08370		0.27208	269.52050	0.26952	272.084	11.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	665.99380		0.66599	681.38570	0.68139	665.994	11.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	276.29380		0.27629	273.68570	0.27369	276.294	11.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	660.24170		0.66024	675.58840	0.67559	660.242	11.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	280.54170		0.28054	277.88840	0.27789	280.542	11.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,206.18010		2.20618	2,224.41860	2.22442	2,206.180	13.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	16.48010		0.01648	16.71860	0.01672	16.480	13.44	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,253.44200		1.25344	1,271.18190	1.27118	1,253.442	11.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	63.74200		0.06374	63.48190	0.06348	63.742	11.07	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.35860		14.35860	14.37750	14.37750		12.69	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	482.91080		0.48291	494.67640	0.49468	482.911	13.33	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	874.31080		0.87431	867.17640	0.86718	874.311	13.33	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	479.95530		0.47996	491.68120	0.49168	479.955	13.35	0.00	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	14.76	Put	881.35530		0.88136	874.18120	0.87418	881.355	13.35	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	485.88720		0.48589	497.69260	0.49769	485.887	13.31	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	867.28720		0.86729	860.19260	0.86019	867.287	13.31	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.51620		14.51620	14.53810	14.53810		13.18	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	617.91630		0.61792	631.13340	0.63113	617.916	13.77	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,001.71630		1.00172	993.03340	0.99303	1,001.716	13.77	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	614.90260		0.61490	628.08170	0.62808	614.903	13.79	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,008.70260		1.00870	999.98170	0.99998	1,008.703	13.79	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	620.95370		0.62095	634.20870	0.63421	620.954	13.75	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	994.75370		0.99475	986.10870	0.98611	994.754	13.75	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10270		0.10270	0.10320	0.10320		14.31	0.00	0	24,111.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,280.81530		0.01281	1,330.14750	0.01330	1,280.815	15.49	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	10.81530		0.00011	10.14750	0.00010	10.815	15.49	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	433.10660		0.00433	471.36610	0.00471	433.107	14.31	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	163.10660		0.00163	151.36610	0.00151	163.107	14.31	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	84.28390		0.00084	98.77700	0.00099	84.284	16.12	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	814.28390		0.00814	778.77700	0.00779	814.284	16.12	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10400		0.10400	0.10450	0.10450		15.91	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,453.37510		0.01453	1,500.55920	0.01501	1,453.375	16.58	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	53.37510		0.00053	50.55920	0.00051	53.375	16.58	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	672.58830		0.00673	709.57410	0.00710	672.588	15.91	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	272.58830		0.00273	259.57410	0.00260	272.588	15.91	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	264.26550		0.00264	285.71280	0.00286	264.265	17.39	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	864.26550		0.00864	835.71280	0.00836	864.266	17.39	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.46200		11.46200	11.43300	11.43300		11.91	0.00	0	34,335.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	540.63660		0.54064	521.44620	0.52145	540.637	11.30	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	78.63660		0.07864	88.44620	0.08845	78.637	11.30	0.00	0	1,250.00



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	11.01	Call	533.20450		0.53320	514.21380	0.51421	533.204	11.32	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	81.20450		0.08120	91.21380	0.09121	81.204	11.32	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	33.36410		0.03336	33.10150	0.03310	33.364	14.85	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,211.36410		1.21136	1,240.10150	1.24010	1,211.364	14.85	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	563.27460		0.56327	543.49200	0.54349	563.275	11.26	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	71.27460		0.07127	80.49200	0.08049	71.275	11.26	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	548.12730		0.54813	528.73840	0.52874	548.127	11.29	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	76.12730		0.07613	85.73840	0.08574	76.127	11.29	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.60650		11.60650	11.57740	11.57740		12.88	0.00	0	34,915.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	594.15420		0.59415	578.11600	0.57812	594.154	12.26	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	227.65420		0.22765	240.71600	0.24072	227.654	12.26	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	588.35130		0.58835	572.44870	0.57245	588.351	12.28	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	231.85130		0.23185	245.04870	0.24505	231.851	12.28	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	582.59280		0.58259	566.82550	0.56683	582.593	12.29	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	236.09280		0.23609	249.42550	0.24943	236.093	12.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.76080		11.76080	11.73140	11.73140		13.55	0.00	0	23,020.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	458.35940		0.45836	448.09450	0.44809	458.359	13.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	687.55940		0.68756	706.69450	0.70669	687.559	13.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	454.98930		0.45499	444.80360	0.44480	454.989	14.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	694.18930		0.69419	713.40360	0.71340	694.189	14.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	451.64920		0.45165	441.54220	0.44154	451.649	14.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	700.84920		0.70085	720.14220	0.72014	700.849	14.03	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.90670		11.90670	11.87820	11.87820		14.11	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,006.76080		1.00676	988.93920	0.98894	1,006.761	12.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	300.06080		0.30006	310.73920	0.31074	300.061	12.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	869.01840		0.86902	853.23240	0.85323	869.018	13.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	405.31840		0.40532	418.03240	0.41803	405.318	13.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	843.59890		0.84360	828.22920	0.82823	843.599	13.38	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 13/12/2013	Foreign Exchange Future	11.49	Put	429.89890		0.42990	443.02920	0.44303	429.899	13.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	818.91790		0.81892	803.95940	0.80396	818.918	13.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	455.21790		0.45522	468.75940	0.46876	455.218	13.47	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.40324		114.40324	114.34671	114.34671			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,413.24000		3.41324	3,356.71000	3.35671	3,413.240		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	3,403.24000		3.40324	3,346.71000	3.34671	3,403.240		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	3,393.24000		3.39324	3,336.71000	3.33671	3,393.240		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			114.09040		114.09040	114.02735	114.02735			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,100.40000		8.10040	8,037.35000	8.03735	8,100.400		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	8,090.40000		8.09040	8,027.35000	8.02735	8,090.400		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	8,080.40000		8.08040	8,017.35000	8.01735	8,080.400		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			119.30966		119.30966	119.24236	119.24236			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,319.66000		6.31966	6,252.36000	6.25236	6,319.660		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	6,309.66000		6.30966	6,242.36000	6.24236	6,309.660		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	6,299.66000		6.29966	6,232.36000	6.23236	6,299.660		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T	On 07/02/2013	Index Future			490.60900		490.60900	490.42100	490.42100				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			496.77600		496.77600	496.58100	496.58100				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			437.66500		437.66500	437.49500	437.49500				0.00	0	1,070.00
ALBI	On 02/05/2013	Index Future			443.16700		443.16700	442.99000	442.99000				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			8.96250		8.96250	8.97910	8.97910		9.52		0.00	0	8,120.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	479.47090	0.47947	495.51150	0.49551	479.471	9.68		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	26.97090	0.02697	26.41150	0.02641	26.971	9.68		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	657.92980	0.65793	674.46530	0.67447	657.930	10.62		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	14.02980	0.01403	13.96530	0.01397	14.030	10.62		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	610.51810	0.61052	626.96820	0.62697	610.518	10.38		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	16.61810	0.01662	16.46820	0.01647	16.618	10.38		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	563.60460	0.56360	579.94240	0.57994	563.605	10.13		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	19.70460	0.01970	19.44240	0.01944	19.705	10.13		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.01170		9.01170	9.02850	9.02850				0.00	0	8,110.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	251.70000	0.25170	268.50000	0.26850	251.700			0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	271.70000	0.27170	288.50000	0.28850	271.700			0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	261.70000	0.26170	278.50000	0.27850	261.700			0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.06380		9.06380	9.08080	9.08080		11.73		0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	432.76090	0.43276	444.76470	0.44476	432.761	11.46		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	278.96090	0.27896	273.96470	0.27396	278.961	11.46		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	443.00480	0.44300	455.14620	0.45515	443.005	11.43		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	269.20480	0.26920	264.34620	0.26435	269.205	11.43		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	437.85890	0.43786	449.93160	0.44993	437.859	11.44		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	274.05890	0.27406	269.13160	0.26913	274.059	11.44		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.11200		9.11200	9.13000	9.13000		12.18	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	310.01980		0.31002	319.22050	0.31922	310.020	12.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	678.01980		0.67802	669.22050	0.66922	678.020	12.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	315.61170		0.31561	324.92010	0.32492	315.612	12.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	663.61170		0.66361	654.92010	0.65492	663.612	12.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	312.80170		0.31280	322.05610	0.32206	312.802	12.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	670.80170		0.67080	662.05610	0.66206	670.802	12.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.47650		9.47650	9.49450	9.49450		13.40	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,331.59650		2.33160	2,348.38130	2.34838	2,331.596	13.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	105.09650		0.10510	103.88130	0.10388	105.096	13.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,287.79490		2.28779	2,304.51020	2.30451	2,287.795	12.97	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	111.29490		0.11129	110.01020	0.11001	111.295	12.97	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,244.27230		2.24427	2,260.91510	2.26092	2,244.272	12.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	117.77230		0.11777	116.41510	0.11642	117.772	12.94	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.71360		8.71360	8.71510	8.71510		13.70	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	265.76080		0.26576	270.59190	0.27059	265.761	13.68	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	192.16080		0.19216	195.49190	0.19549	192.161	13.68	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	260.47590		0.26048	265.30860	0.26531	260.476	13.68	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	196.87590		0.19688	200.20860	0.20021	196.876	13.68	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	255.25980		0.25526	260.09280	0.26009	255.260	13.68	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	201.65980		0.20166	204.99280	0.20499	201.660	13.68	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.79760		8.79760	8.79950	8.79950		12.71	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	252.40120		0.25240	255.97380	0.25597	252.401	13.12	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	394.80120		0.39480	396.47380	0.39647	394.801	13.12	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	249.00740		0.24901	252.57270	0.25257	249.007	13.15	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	401.40740		0.40141	403.07270	0.40307	401.407	13.15	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	245.65680		0.24566	249.21460	0.24921	245.657	13.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	408.05680		0.40806	409.71460	0.40971	408.057	13.18	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
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.07540		0.07540	0.07690	0.07690			0.00	0	4,500.00
CF CANDO CACG	On 02/01/2013	Can-Do Future			10,000.00000	10,000.00000	10,000.00010	10,000.00010				0.00	0	0.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00090	20,000.00090	20,000.00110	20,000.00110				0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.04300	0.04300	0.04400	0.04400				0.00	0	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			30,000.00010	30,000.00010	30,000.00020	30,000.00020				0.00	0	0.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			35,000.00050	35,000.00050	35,000.00070	35,000.00070				0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.00000	0.00000	0.00000	0.00000				0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.00000	0.00000	0.00000	0.00000				0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.33250	0.33250	0.34270	0.34270				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.21990	0.21990	0.23730	0.23730				0.00	0	7,500.00
CF CANDO CACP	On 09/01/2013	Can-Do Future			0.00220	0.00220	0.00380	0.00380				0.00	0	100,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.50130	9.50130	9.47700	9.47700			12.53	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	441.88390	0.44188	426.75460	0.42675	441.884	12.03		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	80.58390	0.08058	89.75460	0.08975	80.584	12.03		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	434.71690	0.43472	419.78270	0.41978	434.717	12.05		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	83.41690	0.08342	92.78270	0.09278	83.417	12.05		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	427.61580	0.42762	412.87730	0.41288	427.616	12.06		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	86.31580	0.08632	95.87730	0.09588	86.316	12.06		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.63010	9.63010	9.60600	9.60600			12.95	0.00	0	25.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	383.34000	0.38334	372.88760	0.37289	383.340	12.82		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	293.24000	0.29324	306.88760	0.30689	293.240	12.82		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	378.68800		0.37869	368.35880	0.36836	378.688	12.84	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	298.58800		0.29859	312.35880	0.31236	298.588	12.84	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	374.08520		0.37409	363.87850	0.36388	374.085	12.86	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	303.98520		0.30399	317.87850	0.31788	303.985	12.86	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.87010		11.87010	11.84130	11.84130		13.97	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	624.34390		0.62434	612.27240	0.61227	624.344	14.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	644.24390		0.64424	660.97240	0.66097	644.244	14.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	620.43990		0.62044	608.44310	0.60844	620.440	14.06	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	650.33990		0.65034	667.14310	0.66714	650.340	14.06	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	616.56120		0.61656	604.63890	0.60464	616.561	14.08	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	656.46120		0.65646	673.33890	0.67334	656.461	14.08	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.57290		8.57290	8.57710	8.57710		11.15	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	852.90000		0.85290	857.10320	0.85710	852.900	21.40	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.00000		0.00000	0.00320	0.00000	0.000	21.40	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	722.90000		0.72290	727.10920	0.72711	722.900	19.38	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.00000		0.00000	0.00920	0.00001	0.000	19.38	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	572.90020		0.57290	577.14830	0.57715	572.900	17.49	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.00020		0.00000	0.04830	0.00005	0.000	17.49	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	27.02110		0.02702	43.19520	0.04320	27.021	11.25	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	44.12110		0.04412	56.09520	0.05610	44.121	11.25	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	2.79710		0.00280	10.71150	0.01071	2.797	12.43	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	149.89710		0.14990	153.61150	0.15361	149.897	12.43	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	0.00520		0.00001	0.34370	0.00034	0.005	15.65	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	447.10520		0.44711	443.24370	0.44324	447.105	15.65	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	92.82550		0.09283	107.86980	0.10787	92.825	12.23	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	9.92550		0.00993	20.76980	0.02077	9.925	12.23	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	84.66880		0.08467	100.23020	0.10023	84.669	12.13	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
DAUS	On 27/12/2012	Any day expiry	8.50	Put	11.76880		0.01177	23.13020	0.02313	11.769	12.13	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	76.79260		0.07679	92.81530	0.09282	76.793	12.04	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	13.89260		0.01389	25.71530	0.02572	13.893	12.04	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.61060		8.61060	8.61400	8.61400		12.14	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	32.36220		0.03236	36.92440	0.03692	32.362	14.53	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	441.76220		0.44176	442.92440	0.44292	441.762	14.53	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	131.90730		0.13191	139.01660	0.13902	131.907	12.20	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	131.30730		0.13131	135.01660	0.13502	131.307	12.20	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	127.64940		0.12765	134.74570	0.13475	127.649	12.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	137.04940		0.13705	140.74570	0.14075	137.049	12.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	91.31140		0.09131	98.06450	0.09806	91.311	12.83	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	200.71140		0.20071	204.06450	0.20406	200.711	12.83	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	762.81440		0.76281	766.82750	0.76683	762.814	13.91	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	2.21440		0.00221	2.82750	0.00283	2.214	13.91	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	615.77600		0.61578	620.26010	0.62026	615.776	13.17	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	5.17600		0.00518	6.26010	0.00626	5.176	13.17	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	136.28630		0.13629	143.40440	0.14340	136.286	12.14	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	125.68630		0.12569	129.40440	0.12940	125.686	12.14	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.64410		8.64410	8.64740	8.64740		12.93	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	156.65330		0.15665	162.54160	0.16254	156.653	13.26	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	232.55330		0.23255	235.14160	0.23514	232.553	13.26	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	78.32130		0.07832	83.13960	0.08314	78.321	14.66	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	454.22130		0.45422	455.73960	0.45574	454.221	14.66	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	208.03060		0.20803	214.11290	0.21411	208.031	12.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	163.93060		0.16393	166.71290	0.16671	163.931	12.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	203.00630		0.20301	209.07580	0.20908	203.006	12.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	168.90630		0.16891	171.67580	0.17168	168.906	12.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	198.07030		0.19807	204.12500	0.20413	198.070	12.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.62	Put	173.97030		0.17397	176.72500	0.17672	173.970	12.88	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	802.06210		0.80206	806.21780	0.80622	802.062	13.36	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	7.96210		0.00796	8.81780	0.00882	7.962	13.36	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	659.80150		0.65980	664.39620	0.66440	659.801	12.98	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	15.70150		0.01570	16.99620	0.01700	15.702	12.98	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.67710		8.67710	8.68030	8.68030		13.58	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	120.14590		0.12015	124.83250	0.12483	120.146	15.17	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	503.04590		0.50305	504.53250	0.50453	503.046	15.17	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	128.69410		0.12869	133.48990	0.13349	128.694	15.00	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	471.59410		0.47159	473.18990	0.47319	471.594	15.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	124.34020		0.12434	129.08190	0.12908	124.340	15.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	487.24020		0.48724	488.78190	0.48878	487.240	15.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	122.22350		0.12222	126.93770	0.12694	122.224	15.13	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	495.12350		0.49512	496.63770	0.49664	495.123	15.13	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	705.52950		0.70553	710.05550	0.71006	705.529	13.08	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	28.42950		0.02843	29.75550	0.02976	28.429	13.08	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.71290		8.71290	8.71610	8.71610		14.02	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	178.91070		0.17891	183.57700	0.18358	178.911	15.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	506.01070		0.50601	507.47700	0.50748	506.011	15.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	176.44390		0.17644	181.09150	0.18109	176.444	15.41	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	513.54390		0.51354	514.99150	0.51499	513.544	15.41	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	174.01450		0.17401	178.64330	0.17864	174.015	15.45	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	521.11450		0.52111	522.54330	0.52254	521.114	15.45	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	757.89700		0.75790	762.41660	0.76242	757.897	13.42	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	44.99700		0.04500	46.31660	0.04632	44.997	13.42	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	183.96100		0.18396	188.66370	0.18866	183.961	15.29	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	491.06100		0.49106	492.56370	0.49256	491.061	15.29	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.81300		8.81300	8.81620	8.81620		14.81	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
DAUS	On 22/07/2013	Any day expiry	9.80	Call	163.99450		0.16399	167.50440	0.16750	163.995	18.27	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,150.99450		1.15099	1,151.30440	1.15130	1,150.994	18.27	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	276.21680		0.27622	280.41360	0.28041	276.217	16.14	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	653.21680		0.65322	654.21360	0.65421	653.217	16.14	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	273.66950		0.27367	277.85610	0.27786	273.670	16.17	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	660.66950		0.66067	661.65610	0.66166	660.669	16.17	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	271.15050		0.27115	275.32670	0.27533	271.150	16.21	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	668.15050		0.66815	669.12670	0.66913	668.151	16.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.85300		8.85300	8.85610	8.85610		15.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	298.87720		0.29888	302.86930	0.30287	298.877	16.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	745.87720		0.74588	746.76930	0.74677	745.877	16.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	296.47750		0.29648	300.46110	0.30046	296.478	16.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	753.47750		0.75348	754.36110	0.75436	753.478	16.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	198.16070		0.19816	201.64290	0.20164	198.161	18.31	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,185.16070		1.18516	1,185.54290	1.18554	1,185.161	18.31	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	313.84880		0.31385	317.89130	0.31789	313.849	16.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	700.84880		0.70085	701.79130	0.70179	700.849	16.35	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	301.30440		0.30130	305.30500	0.30531	301.304	16.51	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	738.30440		0.73830	739.20500	0.73921	738.304	16.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			8.88490		8.88490	8.88790	8.88790		15.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	334.82600		0.33483	338.72650	0.33873	334.826	16.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	759.92600		0.75993	760.82650	0.76083	759.926	16.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	223.75920		0.22376	227.19420	0.22719	223.759	18.36	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,218.85920		1.21886	1,219.29420	1.21929	1,218.859	18.36	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	342.48020		0.34248	346.40200	0.34640	342.480	16.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	737.58020		0.73758	738.50200	0.73850	737.580	16.49	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	339.90220		0.33990	343.81700	0.34382	339.902	16.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	745.00220		0.74500	745.91700	0.74592	745.002	16.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.30	Call	337.35180		0.33735	341.25950	0.34126	337.352	16.55	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	752.45180		0.75245	753.35950	0.75336	752.452	16.55	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.94298		113.94298	113.87858	113.87858			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	952.98000		0.95298	888.58000	0.88858	952.980		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	942.98000		0.94298	878.58000	0.87858	942.980		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	932.98000		0.93298	868.58000	0.86858	932.980		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
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 07/02/2013	Bond Future			8.64041		92.21139	8.64325	92.18657			0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	884.54000		0.88454	909.36000	0.90936	884.540		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	795.85000		0.79585	820.67000	0.82067	795.850		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	707.29000		0.70729	732.11000	0.73211	707.290		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			437.77100		437.77100	437.60600	437.60600			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	47,810.00000		4.78100	46,160.00000	4.61600	47,810.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	47,710.00000		4.77100	46,060.00000	4.60600	47,710.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/02/2013	GOVI	433.01	Call	47,610.00000	4.76100	45,960.00000	4.59600	47,610.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			443.27400	443.27400	443.10200	443.10200			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	102,840.00000	10.28400	101,120.00000	10.11200	102,840.000		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	102,740.00000	10.27400	101,020.00000	10.10200	102,740.000		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	102,640.00000	10.26400	100,920.00000	10.09200	102,640.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future			200.22200	200.22200	200.06200	200.06200			0.00	0	610.00
IGOV	On 02/05/2013	Index Future			202.73900	202.73900	202.57500	202.57500			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			542.30000	542.30000	542.77700	542.77700			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 16/01/2013	Jibar Tradeable Future			3.80000	96.20000	4.28000	95.72000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.00000	95.00000	4.99000	95.01000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.96000	95.04000	4.95000	95.05000			0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.93000		95.07000	4.93000	95.07000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.89000		95.11000	4.89000	95.11000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.88000		95.12000	4.88000	95.12000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.89000		95.11000	4.89000	95.11000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.94000		95.06000	4.94000	95.06000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.15000		94.85000	5.15000	94.85000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.27000		94.73000	5.28000	94.72000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.40000		94.60000	5.41000	94.59000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.10830		7.10830	7.10950	7.10950		9.04		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	263.40570		0.26341	266.06370	0.26606	263.406	9.34		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	45.10570		0.04511	46.56370	0.04656	45.106	9.34		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	255.80340		0.25580	258.48520	0.25849	255.803	9.33		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	47.50340		0.04750	48.98520	0.04899	47.503	9.33		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	248.30040		0.24830	251.00490	0.25100	248.300	9.31		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	50.00040		0.05000	51.50490	0.05150	50.000	9.31		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.15150		7.15150	7.15280	7.15280		11.11		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	151.15930		0.15116	153.59110	0.15359	151.159	11.77		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	339.65930		0.33966	340.79110	0.34079	339.659	11.77		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	148.25780		0.14826	150.67890	0.15068	148.258	11.80		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	346.75780		0.34676	347.87890	0.34788	346.758	11.80		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	145.41240		0.14541	147.82240	0.14782	145.412	11.84		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	353.91240		0.35391	355.02240	0.35502	353.912	11.84		0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200				0.00	0	0.00
R023	On 07/02/2013	Bond Future			6.76001		110.66141	6.76177	110.64816				0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	2,082.68000		2.08268	2,069.43000	2.06943	2,082.680			0.00	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 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	2,156.10000		2.15610	2,142.85000	2.14285	2,156.100		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	2,229.45000		2.22945	2,216.20000	2.21620	2,229.450		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.80782	108.08269		6.80984	108.06780			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,694.89000		1.69489	1,680.00000	1.68000	1,694.890		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,767.11000		1.76711	1,752.22000	1.75222	1,767.110		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,839.27000		1.83927	1,824.38000	1.82438	1,839.270		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.85850	109.52094		6.86024	109.50840			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,051.12000		3.05112	3,038.58000	3.03858	3,051.120		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,120.49000		3.12049	3,107.95000	3.10795	3,120.490		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,189.80000		3.18980	3,177.26000	3.17726	3,189.800		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.29169	125.17629		5.29187	125.17581		1.97	0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,610.71000		2.61071	2,610.46000	2.61046	2,610.710	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.55000		0.00055	0.78000	0.00078	0.550	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,181.24000		3.18124	3,180.80000	3.18080	3,181.240	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.06000		0.00006	0.10000	0.00010	0.060	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,697.20000		3.69720	3,696.72000	3.69672	3,697.200	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.01000		0.00001	0.01000	0.00001	0.010	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,825.73000		3.82573	3,825.26000	3.82526	3,825.730	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.01000	0.00001	0.000	2.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/02/2013	Bond Future	6.80	Call	3,954.09000		3.95409	3,953.61000	3.95361	3,954.090	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.12	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.29247		119.88392	5.29332	119.88185		2.02	0.00	0	13,141.00
R157	On 02/05/2013	Bond Future	5.35	Call	643.38000		0.64338	648.82000	0.64882	643.380	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	503.28000		0.50328	510.79000	0.51079	503.280	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	656.80000		0.65680	662.22000	0.66222	656.800	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	492.37000		0.49237	499.86000	0.49986	492.370	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	630.12000		0.63012	635.58000	0.63558	630.120	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	514.36000		0.51436	521.89000	0.52189	514.360	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.28271		116.37228	5.28356	116.37066		1.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,139.68000		1.13968	1,142.30000	1.14230	1,139.680	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	540.40000		0.54040	544.64000	0.54464	540.400	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,151.67000		1.15167	1,154.28000	1.15428	1,151.670	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	533.57000		0.53357	537.80000	0.53780	533.570	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,127.75000		1.12775	1,130.39000	1.13039	1,127.750	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	547.29000		0.54729	551.55000	0.55155	547.290	1.86	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.23769		129.75153	7.23964	129.73142		12.36	7,785,091.80	60	53,414.00
R186	On 07/02/2013	Bond Future	7.00	Call	1,223.92000		1.22392	1,284.24000	1.28424	1,223.920	12.27	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,707.80000		3.70780	3,788.23000	3.78823	3,707.800	12.27	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	2,309.20000		2.30920	2,372.41000	2.37241	2,309.200	12.36	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	2,182.35000		2.18235	2,265.67000	2.26567	2,182.350	12.36	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,829.47000		3.82947	3,881.94000	3.88194	3,829.470	12.51	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	1,164.12000		1.16412	1,236.70000	1.23670	1,164.120	12.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.55	Call	12,612.72000		12.61272	12,599.33000	12.59933	12,612.720	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	24.26000		0.02426	30.98000	0.03098	24.260	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	11,731.24000		11.73124	11,720.72000	11.72072	11,731.240	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	38.99000		0.03899	48.58000	0.04858	38.990	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,907.80000		11.90780	11,896.64000	11.89664	11,907.800	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	35.52000		0.03552	44.47000	0.04447	35.520	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Call	12,172.43000		12.17243	12,160.37000	12.16037	12,172.430	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	30.84000		0.03084	38.89000	0.03889	30.840	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	5,693.04000		5.69304	5,726.22000	5.72622	5,693.040	12.66	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	559.12000		0.55912	612.41000	0.61241	559.120	12.66	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	7,776.53000		7.77653	7,789.80000	7.78980	7,776.530	12.81	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	241.78000		0.24178	275.16000	0.27516	241.780	12.81	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.32	Call	10,582.28000		10.58228	10,576.83000	10.57683	10,582.280	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	69.95000		0.06995	84.61000	0.08461	69.950	12.96	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.29500		131.31593	7.29718	131.29386		12.58	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,496.50000		4.49650	4,528.76000	4.52876	4,496.500	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,339.67000		3.33967	3,394.00000	3.39400	3,339.670	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,388.92000		4.38892	4,421.47000	4.42147	4,388.920	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,432.22000		3.43222	3,486.84000	3.48684	3,432.220	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,442.54000		4.44254	4,474.95000	4.47495	4,442.540	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,385.72000		3.38572	3,440.20000	3.44020	3,385.720	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.42861		129.56597	7.43088	129.54394		13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,415.15000		10.41515	10,427.68000	10.42768	10,415.150	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,586.61000		3.58661	3,621.17000	3.62117	3,586.610	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,076.98000		14.07698	14,082.33000	14.08233	14,076.980	13.91	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,113.58000		2.11358	2,140.96000	2.14096	2,113.580	13.91	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,295.28000		10.29528	10,308.02000	10.30802	10,295.280	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,646.48000		3.64648	3,681.25000	3.68125	3,646.480	13.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.15	Call	10,355.16000		10.35516	10,367.79000	10.36779	10,355.160	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,616.44000		3.61644	3,651.10000	3.65110	3,616.440	13.70	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 07/02/2013	Bond Future			217.92122		217.92122	217.85001	217.85001			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,931.22000		4.93122	4,860.01000	4.86001	4,931.220		0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,921.22000		4.92122	4,850.01000	4.85001	4,921.220		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	4,911.22000		4.91122	4,840.01000	4.84001	4,911.220		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			286.86830		286.86830	286.72935	286.72935			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	7,878.30000		7.87830	7,739.35000	7.73935	7,878.300		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	7,868.30000		7.86830	7,729.35000	7.72935	7,868.300		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	7,858.30000		7.85830	7,719.35000	7.71935	7,858.300		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			290.47430		290.47430	290.33122	290.33122			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,084.30000		8.08430	7,941.22000	7.94122	8,084.300		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	8,074.30000		8.07430	7,931.22000	7.93122	8,074.300		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	8,064.30000	8.06430	7,921.22000	7.92122	8,064.300			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 07/02/2013	Bond Future			4.99109	107.84255	4.98985	107.84482			1.38	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	198.21000	0.19821	206.14000	0.20614	198.210		1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	218.48000	0.21848	224.14000	0.22414	218.480		1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,109.49000	1.10949	1,112.69000	1.11269	1,109.490		1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	4.40000	0.00440	5.33000	0.00533	4.400		1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,179.35000	2.17935	2,181.62000	2.18162	2,179.350		1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.01000	0.00001	0.01000	0.00001	0.010		1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,268.21000	2.26821	2,270.49000	2.27049	2,268.210		1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000	0.00000	0.01000	0.00001	0.000		1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,356.98000	2.35698	2,359.25000	2.35925	2,356.980		1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000	0.00000	0.00000	0.00000	0.000		1.50	0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.94969	109.14281	4.94913	109.14371			1.22	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	7.66000	0.00766	8.23000	0.00823	7.660		1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,464.10000	1.46410	1,463.77000	1.46377	1,464.100		1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	8.14000	0.00814	8.75000	0.00875	8.140		1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,448.24000	1.44824	1,447.95000	1.44795	1,448.240		1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	7.20000	0.00720	7.75000	0.00775	7.200		1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,479.97000	1.47997	1,479.62000	1.47962	1,479.970		1.15	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.76832	107.67663	4.76706	107.67802			1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	432.18000	0.43218	434.85000	0.43485	432.180		1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	397.33000	0.39733	398.61000	0.39861	397.330		1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	438.23000	0.43823	440.90000	0.44090	438.230		1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	392.38000	0.39238	393.66000	0.39366	392.380		1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	426.18000	0.42618	428.84000	0.42884	426.180		1.03	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
R201	On 07/11/2013	Bond Future	4.79	Put	402.33000		0.40233	403.60000	0.40360	402.330	1.03	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			217.59894		217.59894	217.48101	217.48101			0.00	0	51,536.00
R202	On 07/02/2013	Bond Future	204.99	Call	12,608.94000		12.60894	12,491.01000	12.49101	12,608.940		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	12,598.94000		12.59894	12,481.01000	12.48101	12,598.940		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	12,588.94000		12.58894	12,471.01000	12.47101	12,588.940		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			220.33433		220.33433	220.21301	220.21301			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	9,294.33000		9.29433	9,173.01000	9.17301	9,294.330		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	9,284.33000		9.28433	9,163.01000	9.16301	9,284.330		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	9,274.33000		9.27433	9,153.01000	9.15301	9,274.330		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.75495		113.34207	5.75603	113.33751		4.20	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	298.69000		0.29869	315.88000	0.31588	298.690	4.12	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,209.94000		1.20994	1,231.69000	1.23169	1,209.940	4.12	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,656.48000		1.65648	1,667.71000	1.66771	1,656.480	4.23	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	171.22000		0.17122	187.01000	0.18701	171.220	4.23	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,915.56000		2.91556	2,916.69000	2.91669	2,915.560	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	30.92000		0.03092	36.61000	0.03661	30.920	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,864.03000		4.86403	4,859.98000	4.85998	4,864.030	4.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	6.94	Put	1.27000		0.00127	1.78000	0.00178	1.270	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,697.05000		5.69705	5,692.61000	5.69261	5,697.050	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.23000		0.00023	0.35000	0.00035	0.230	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,111.79000		3.11179	3,111.91000	3.11191	3,111.790	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	23.23000		0.02323	27.91000	0.02791	23.230	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,309.26000		3.30926	3,308.49000	3.30849	3,309.260	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	17.25000		0.01725	21.04000	0.02104	17.250	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,706.75000		3.70675	3,704.59000	3.70459	3,706.750	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	9.26000		0.00926	11.66000	0.01166	9.260	4.37	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.78421		110.55211	5.78572	110.54605		4.32	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,373.26000		1.37326	1,382.66000	1.38266	1,373.260	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	909.27000		0.90927	924.73000	0.92473	909.270	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,396.28000		1.39628	1,405.61000	1.40561	1,396.280	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	892.33000		0.89233	907.72000	0.90772	892.330	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,350.46000		1.35046	1,359.91000	1.35991	1,350.460	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	926.45000		0.92645	941.96000	0.94196	926.450	4.30	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.85714		109.43146	5.85875	109.42573		4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,037.70000		2.03770	2,042.81000	2.04281	2,037.700	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,530.24000		1.53024	1,541.08000	1.54108	1,530.240	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,057.59000		2.05759	2,062.68000	2.06268	2,057.590	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,514.72000		1.51472	1,525.54000	1.52554	1,514.720	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,018.31000		2.01831	2,023.45000	2.02345	2,018.310	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,546.28000		1.54628	1,557.15000	1.55715	1,546.280	4.36	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			5.99707		110.91967	5.99829	110.91337		5.80	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,436.65000		6.43665	6,431.14000	6.43114	6,436.650	6.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/02/2013	Bond Future	7.29	Put	2.04000		0.00204	2.83000	0.00283	2.040	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,198.92000		7.19892	7,192.92000	7.19292	7,198.920	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.63000		0.00063	0.93000	0.00093	0.630	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,540.43000		9.54043	9,534.14000	9.53414	9,540.430	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.01000		0.00001	0.02000	0.00002	0.010	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,770.99000		9.77099	9,764.69000	9.76469	9,770.990	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.01000		0.00001	0.01000	0.00001	0.010	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	10,000.90000		10.00090	9,994.61000	9.99461	10,000.900	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.01000	0.00001	0.000	6.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.03434		112.25702	6.03591	112.24921		5.95	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,320.51000		2.32051	2,332.84000	2.33284	2,320.510	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,009.24000		1.00924	1,029.38000	1.02938	1,009.240	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,351.89000		2.35189	2,364.12000	2.36412	2,351.890	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	991.64000		0.99164	1,011.68000	1.01168	991.640	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,289.34000		2.28934	2,301.77000	2.30177	2,289.340	5.96	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,027.08000		1.02708	1,047.32000	1.04732	1,027.080	5.96	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.12383		111.25940	6.12549	111.25187		6.02	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,909.87000		2.90987	2,917.27000	2.91727	2,909.870	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,113.42000		2.11342	2,128.35000	2.12835	2,113.420	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,935.44000		2.93544	2,942.81000	2.94281	2,935.440	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,093.99000		2.09399	2,108.89000	2.10889	2,093.990	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,955.35000		4.95535	4,959.78000	4.95978	4,955.350	6.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,064.19000		1.06419	1,076.15000	1.07615	1,064.190	6.27	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,884.42000		2.88442	2,891.84000	2.89184	2,884.420	6.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,132.99000		2.13299	2,147.94000	2.14794	2,132.990	6.03	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			4.97869	102.82055	4.97577	102.82321		0.62	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	22.06000	0.02206	24.52000	0.02452	22.060	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	220.87000	0.22087	220.67000	0.22067	220.870	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	99.29000	0.09929	103.64000	0.10364	99.290	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	79.95000	0.07995	81.64000	0.08164	79.950	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	875.81000	0.87581	878.48000	0.87848	875.810	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.01000	0.00001	0.02000	0.00002	0.010	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	920.56000	0.92056	923.23000	0.92323	920.560	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000	0.00000	0.01000	0.00001	0.000	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	965.30000	0.96530	967.96000	0.96796	965.300	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.68	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.89145	104.06018	4.88949	104.06152		0.52	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.03000	0.00003	0.03000	0.00003	0.030	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,028.09000	1.02809	1,026.75000	1.02675	1,028.090	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.03000	0.00003	0.04000	0.00004	0.030	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,021.14000	1.02114	1,019.81000	1.01981	1,021.140	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.03000	0.00003	0.03000	0.00003	0.030	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,035.04000	1.03504	1,033.70000	1.03370	1,035.040	0.49	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.56469	103.10554	3.55461	103.10736		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	144.07000	0.14407	145.75000	0.14575	144.070	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	12.13000	0.01213	11.99000	0.01199	12.130	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	145.57000	0.14557	147.25000	0.14725	145.570	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	11.84000	0.01184	11.70000	0.01170	11.840	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	142.58000	0.14258	144.25000	0.14425	142.580	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	12.44000	0.01244	12.29000	0.01229	12.440	0.14	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/02/2013	Bond Future			6.25019		106.10300	6.25156	106.09514		6.99	0.00	0	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,723.94000		7.72394	7,716.66000	7.71666	7,723.940	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	1.33000		0.00133	1.91000	0.00191	1.330	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,451.36000		8.45136	8,443.75000	8.44375	8,451.360	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.47000		0.00047	0.72000	0.00072	0.470	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,495.09000		10.49509	10,487.24000	10.48724	10,495.090	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.02000		0.00002	0.03000	0.00003	0.020	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,746.84000		10.74684	10,738.99000	10.73899	10,746.840	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.01000		0.00001	0.02000	0.00002	0.010	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,997.78000		10.99778	10,989.92000	10.98992	10,997.780	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.01000		0.00001	0.01000	0.00001	0.010	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.29452		107.38221	6.29620	107.37286		7.27	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,303.58000		2.30358	2,319.07000	2.31907	2,303.580	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,443.03000		1.44303	1,467.87000	1.46787	1,443.030	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,335.34000		2.33534	2,350.73000	2.35073	2,335.340	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,419.74000		1.41974	1,444.48000	1.44448	1,419.740	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,272.06000		2.27206	2,287.63000	2.28763	2,272.060	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,466.60000		1.46660	1,491.52000	1.49152	1,466.600	7.26	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.39702		106.64611	6.39879	106.63696		7.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,804.89000		3.80489	3,813.08000	3.81308	3,804.890	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,253.36000		2.25336	2,270.70000	2.27070	2,253.360	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,835.35000		3.83535	3,843.51000	3.84351	3,835.350	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,233.10000		2.23310	2,250.41000	2.25041	2,233.100	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,774.53000		3.77453	3,782.77000	3.78277	3,774.530	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,273.76000		2.27376	2,291.15000	2.29115	2,273.760	7.52	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.34970	105.00487	6.35110	104.99595		8.22	0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	393.70000	0.39370	421.52000	0.42152	393.700	8.07	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,652.34000	2.65234	2,689.08000	2.68908	2,652.340	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,636.44000	8.63644	8,628.42000	8.62842	8,636.440	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	2.21000	0.00221	3.11000	0.00311	2.210	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	9,034.54000	9.03454	9,026.23000	9.02623	9,034.540	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	1.39000	0.00139	2.00000	0.00200	1.390	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,402.04000	14.40204	14,393.12000	14.39312	14,402.040	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000	0.00000	0.00000	0.00000	0.000	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,600.08000	9.60008	9,591.50000	9.59150	9,600.080	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.69000	0.00069	1.03000	0.00103	0.690	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,881.38000	9.88138	9,872.71000	9.87271	9,881.380	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.48000	0.00048	0.73000	0.00073	0.480	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	10,161.68000	10.16168	10,152.95000	10.15295	10,161.680	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.33000	0.00033	0.52000	0.00052	0.330	8.68	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.39030	102.87791	6.39198	102.86748		8.71	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	3,056.15000	3.05615	3,072.98000	3.07298	3,056.150	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,397.67000	1.39767	1,424.93000	1.42493	1,397.670	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,980.23000	2.98023	2,997.30000	2.99730	2,980.230	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,443.59000	1.44359	1,471.09000	1.47109	1,443.590	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	3,018.08000	3.01808	3,035.03000	3.03503	3,018.080	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,420.49000	1.42049	1,447.87000	1.44787	1,420.490	8.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.48721	102.31000	6.48895	102.29983		9.04	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,479.40000	4.47940	4,489.22000	4.48922	4,479.400	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,613.00000	2.61300	2,632.99000	2.63299	2,613.000	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,092.16000	7.09216	7,097.92000	7.09792	7,092.160	9.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,375.43000	1.37543	1,391.36000	1.39136	1,375.430	9.51	0.00	0	230.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.79	Call	4,411.73000		4.41173	4,421.64000	4.42164	4,411.730	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,659.74000		2.65974	2,679.82000	2.67982	2,659.740	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,445.51000		4.44551	4,455.37000	4.45537	4,445.510	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,636.29000		2.63629	2,656.32000	2.65632	2,636.290	9.18	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.02907		83.73578	8.03111	83.71758		15.50	3,349,431.20	40	11,314.00
R209	On 07/02/2013	Bond Future	8.63	Call	5,383.91000		5.38391	5,399.19000	5.39919	5,383.910	15.69	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	282.52000		0.28252	316.00000	0.31600	282.520	15.69	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,819.02000		6.81902	6,821.63000	6.82163	6,819.020	15.79	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	129.91000		0.12991	150.72000	0.15072	129.910	15.79	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	7,695.37000		7.69537	7,692.01000	7.69201	7,695.370	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	78.47000		0.07847	93.31000	0.09331	78.470	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	8,791.49000		8.79149	8,782.55000	8.78255	8,791.490	15.92	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	40.25000		0.04025	49.51000	0.04951	40.250	15.92	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	8,061.20000		8.06120	8,055.76000	8.05576	8,061.200	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	63.08000		0.06308	75.84000	0.07584	63.080	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	8,426.73000		8.42673	8,419.43000	8.41943	8,426.730	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	50.51000		0.05051	61.41000	0.06141	50.510	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	8,499.75000		8.49975	8,492.11000	8.49211	8,499.750	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	48.28000		0.04828	58.84000	0.05884	48.280	15.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.08702		81.60379	8.08924	81.58422		17.84	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,114.06000		3.11406	3,144.14000	3.14414	3,114.060	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,797.47000		3.79747	3,847.12000	3.84712	3,797.470	17.73	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	7.99	Call	3,032.97000	3.03297	3,063.16000	3.06316	3,032.970	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,895.29000	3.89529	3,945.05000	3.94505	3,895.290	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	3,073.46000	3.07346	3,103.60000	3.10360	3,073.460	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,846.25000	3.84625	3,895.96000	3.89596	3,846.250	17.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.22097	80.70248	8.22326	80.68285		20.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,925.50000	8.92550	8,940.43000	8.94043	8,925.500	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,110.53000	4.11053	4,145.09000	4.14509	4,110.530	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,302.65000	12.30265	12,310.83000	12.31083	12,302.650	21.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,400.32000	2.40032	2,428.13000	2.42813	2,400.320	21.76	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,830.48000	8.83048	8,845.57000	8.84557	8,830.480	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,171.55000	4.17155	4,206.27000	4.20627	4,171.550	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,877.95000	8.87795	8,892.96000	8.89296	8,877.950	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,140.94000	4.14094	4,175.58000	4.17558	4,140.940	21.38	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			165.95782	165.95782	165.87125	165.87125			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	8,967.82000	8.96782	8,881.25000	8.88125	8,967.820		0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	8,957.82000	8.95782	8,871.25000	8.87125	8,957.820		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	8,947.82000	8.94782	8,861.25000	8.86125	8,947.820		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

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			166.18676		166.18676	166.09759	166.09759			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,046.76000		5.04676	4,957.59000	4.95759	5,046.760		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	5,036.76000		5.03676	4,947.59000	4.94759	5,036.760		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	5,026.76000		5.02676	4,937.59000	4.93759	5,026.760		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/02/2013	Bond Future			126.19922		126.19922	126.14836	126.14836			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,209.22000		3.20922	3,158.36000	3.15836	3,209.220		0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	3,199.22000		3.19922	3,148.36000	3.14836	3,199.220		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	3,189.22000		3.18922	3,138.36000	3.13836	3,189.220		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.78563		127.78563	127.73297	127.73297			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,095.63000		2.09563	2,042.97000	2.04297	2,095.630		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,085.63000		2.08563	2,032.97000	2.03297	2,085.630		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,075.63000		2.07563	2,022.97000	2.02297	2,075.630		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			132.51026		132.51026	132.44616	132.44616			0.00	0	5,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,520.26000		3.52026	3,456.16000	3.45616	3,520.260		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	3,510.26000		3.51026	3,446.16000	3.44616	3,510.260		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	3,500.26000	3.50026	3,436.16000	3.43616	3,500.260		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.17595	134.17595	134.10988	134.10988			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,085.95000	3.08595	3,019.88000	3.01988	3,085.950		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,075.95000	3.07595	3,009.88000	3.00988	3,075.950		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,065.95000	3.06595	2,999.88000	2.99988	3,065.950		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.72949	96.14940	7.73156	96.13046		15.03	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	9,920.34000	9.92034	9,911.38000	9.91138	9,920.340	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	43.02000	0.04302	53.00000	0.05300	43.020	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	10,298.70000	10.29870	10,288.22000	10.28822	10,298.700	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	34.32000	0.03432	42.78000	0.04278	34.320	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	10,676.01000	10.67601	10,664.19000	10.66419	10,676.010	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	27.24000	0.02724	34.36000	0.03436	27.240	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	11,052.04000	11.05204	11,039.06000	11.03906	11,052.040	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	21.52000	0.02152	27.48000	0.02748	21.520	15.50	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.78572	93.77442	7.78799	93.75392		16.35	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,953.05000	3.95305	3,983.40000	3.98340	3,953.050	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,285.64000	3.28564	3,336.49000	3.33649	3,285.640	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,860.68000	3.86068	3,891.26000	3.89126	3,860.680	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,372.29000	3.37229	3,423.37000	3.42337	3,372.290	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,906.72000	3.90672	3,937.19000	3.93719	3,906.720	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,328.76000	3.32876	3,379.73000	3.37973	3,328.760	16.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.91939	92.81516	7.92174	92.79459		17.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future	8.61	Call	9,324.62000		9.32462	9,336.86000	9.33686	9,324.620	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,554.52000		3.55452	3,587.33000	3.58733	3,554.520	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,222.03000		9.22203	9,234.45000	9.23445	9,222.030	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,611.53000		3.61153	3,644.52000	3.64452	3,611.530	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,273.28000		9.27328	9,285.61000	9.28561	9,273.280	17.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,582.92000		3.58292	3,615.82000	3.61582	3,582.920	17.95	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.06888		85.62905	8.07091	85.60983		16.80	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	5,159.29000		5.15929	5,185.44000	5.18544	5,159.290	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	457.09000		0.45709	502.46000	0.50246	457.090	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	5,230.31000		5.23031	5,255.70000	5.25570	5,230.310	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	442.23000		0.44223	486.84000	0.48684	442.230	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	5,301.58000		5.30158	5,326.20000	5.32620	5,301.580	17.00	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	427.79000		0.42779	471.63000	0.47163	427.790	17.00	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			1.38140		1.38140	1.38320	1.38320		14.04	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	975.24070		0.09752	994.19420	0.09942	975.241	13.27	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	61.24070		0.00612	62.19420	0.00622	61.241	13.27	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	891.31210		0.08913	910.21510	0.09102	891.312	13.26	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	77.31210		0.00773	78.21510	0.00782	77.312	13.26	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	810.47970		0.08105	829.26890	0.08293	810.480	13.24	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	96.47970		0.00965	97.26890	0.00973	96.480	13.24	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.39030		1.39030	1.39270	1.39270		14.57	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	550.05160		0.05501	567.39160	0.05674	550.052	14.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	547.05160		0.05471	540.39160	0.05404	547.052	14.41	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	509.25630		0.05093	525.97770	0.05260	509.256	14.57	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	606.25630		0.06063	598.97770	0.05990	606.256	14.57	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	472.53680		0.04725	488.64940	0.04886	472.537	14.76	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	669.53680		0.06695	661.64940	0.06616	669.537	14.76	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>18,675,422.00</b>	<b>970</b>	<b>1 356 987.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.36225	99.94188	11.27809			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		21.80521	108.85858	21.64871			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		8.80460	100.00011	8.68975			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		10.97014	111.70673	10.88975			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.09042	100.63261	0.08839			0.00	0	8,000,000.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.04505	100.64155	0.04403			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		45.33536	8.00000	45.27756			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		14.64347	101.73855	14.47412			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		23.51109	105.29362	23.34685			8,634,076,840.00	82,000	13,473,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		44.54005	105.62267	44.22811			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		10.52308	100.96284	10.44612			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		12.54389	111.66393	12.45200			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00003		55.48663	100.00003	55.05068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On 31/03/2013	Spot Bond	215.58145	67.33283	215.58145	66.56276				0.00	0	0.00
ABCP2	On 20/09/2014	Spot Bond	134.94825	27.07721	134.94825	26.82396				0.00	0	0.00
ABCP3	On 07/12/2023	Spot Bond	269.82094	2.28137	269.82094	2.24949				0.00	0	400,000.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	20.98637	100.53123	20.83351				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	38.12115	100.25380	37.83801				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	11.90847	100.10451	11.82014				0.00	0	500,000.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	7.68834	100.10764	7.63131				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.25832	100.11256	7.20447				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.31738	100.11573	7.26310				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	25.72038	113.03853	25.53010				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	20.58427	102.88112	20.42782				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	31.60505	106.71879	31.38184				0.00	0	500,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	26.62250	101.43096	33.12381				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	20.90312	100.69530	20.74726				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.89879	101.53927	12.80399				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.20591	101.47729	15.83992				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	3.98021	101.61005	3.89024				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On 18/02/2013	Spot Bond	104.93328	92.84587	104.93328	92.14924			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	62.67718	108.48706	62.22860		433,948,240.00	4,000	1,408,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.57306	56.33613	101.57306	55.91280		0.00	0	0.00	
ABL9	On 19/02/2013	Spot Bond	100.00000	89.90324	100.00000	89.25800		0.00	0	0.00	
ABLC04	On 15/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425		0.00	0	0.00	
ABLC07	On 15/02/2013	Spot Bond	100.57314	91.18041	100.57314	90.51635		0.00	0	0.00	
ABLI01	On 31/03/2013	Spot Bond	215.26681	67.36696	215.26681	66.59722		0.00	0	0.00	
ABLI02	On 08/05/2014	Spot Bond	133.33110	37.01857	133.33110	36.67528		0.00	0	100,000.00	
ABLI03	On 15/03/2015	Spot Bond	122.14204	19.81791	122.14204	19.64525		0.00	0	0.00	
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.31060	113.35700	8.24196		0.00	0	0.00	
ABLS2A	On 13/07/2016	Spot Bond	123.70523	22.50714	123.70523	22.33114		0.00	0	0.00	
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.09486	102.18114	16.96851		0.00	0	0.00	
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.46061	99.83242	10.59288		0.00	0	0.00	
ABLS4	On 29/03/2019	Spot Bond	99.82309	9.98588	99.82309	9.99805		0.00	0	0.00	
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.06644	99.81405	9.49504		0.00	0	0.00	
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.72385	106.48741	4.68680		0.00	0	0.00	
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.23390	100.00000	19.96227		0.00	0	0.00	
ABN05	On 18/04/2021	Spot Bond	165.75435	3.34035	165.75435	3.30448		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On 13/06/2015	Spot Bond	157.68318	11.37499	157.68318	11.25692			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.69820	170.05600	2.66870			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	115.45510	143.83197	114.27473			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.16030	172.68858	3.12538			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	67.33718	215.54135	66.56715			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	67.33221	215.58717	66.56213			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	82.72665	100.00000	82.18477			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.44298	71.58015	6.41453			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.44298	71.58015	6.41453			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	86.59240	100.36979	85.98778			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.59030	84.61000	11.53204			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	17.87609	92.57000	17.78007			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.05147	100.05362	9.97695			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	15.91177	95.34000	15.82444			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	29.71607	100.00000	29.54725			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	14.86200	94.00000	14.78127			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	13.91459	94.99000	13.83843			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond	89.20000	29.31624	89.20000	29.16045			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	27.94262	90.02000	27.79271			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	10.95918	101.37010	10.85565			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	10.76904	101.21709	10.66744			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	26.72151	89.83000	26.57837			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	19.95573	136.93312	19.83243			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	21.09490	102.86000	21.02308			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	22.87909	96.69000	22.74976			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	21.98794	96.61000	21.86373			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	21.63465	96.38000	21.51265			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.60617	99.94804	8.52407			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	21.46798	121.81240	21.29941			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	73.29015	104.20000	72.86134			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	11.70571	101.30453	11.55033			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	19.60110	93.54000	19.49294			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	18.61275	92.85000	18.51060			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	3.40753	103.39542	3.35884			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.30474	149.61017	2.28362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	196.08295	1.92536	196.08295	1.90379			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.45639	95.40000	15.37082			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	68.97576	107.27000	68.56379			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.32704	94.09000	15.24210			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.01746	114.69202	11.92751			4,702,372,820.00	41,000	10,282,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	21.73302	105.76936	21.58064			3,067,311,440.00	29,000	5,258,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	8.73758	102.79126	8.67806			3,083,737,800.00	30,000	3,860,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.15376	101.48825	11.07815			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	16.38931	110.44192	16.27031			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	32.47361	125.04605	32.18730			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	119.82571	4.00000	119.68481			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.24472	274.59193	2.21298			0.00	0	100,000.00
ABS13	On 31/01/2017	Spot Bond	123.88924	5.46155	123.88924	5.41419			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	3.60211	128.40915	3.57007			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	63.04668	99.53952	62.59146			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	83.51782	100.06620	82.95700			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	83.43385	100.07265	82.86722			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	22.59906	100.00000	20.05281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL020	On 31/08/2013	Spot Bond	100.53957	59.40712	100.53957	58.96477			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	96.43558	101.66199	95.68410			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	59.40712	100.53957	58.96477			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	91.88679	101.42690	91.20586			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	76.36009	102.82057	75.90008			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	23.84555	111.03772	23.67166			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	18.43053	100.83941	18.29590			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	18.67546	100.86237	18.53901			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	22.14519	101.18756	21.98294			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	55.89661	100.06785	55.48214			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	55.86672	100.06721	55.45247			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	18.18554	100.81643	18.05273			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.01223	54.43317	7.98366			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	94.20867	100.00000	93.49677			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	94.20867	100.00000	93.49677			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	41.00851	100.61624	40.70956			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	54.95311	99.86961	45.16589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL071	On 20/06/2015	Spot Bond	100.00000	18.06798	100.00000	17.96533			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.17167	100.00000	15.08548			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.17167	100.00000	15.08548			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	56.26511	100.07583	55.84788			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	16.03620	100.07969	15.91728			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	16.81316	100.08857	16.68846			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	15.68981	100.07573	15.57347			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	15.92386	100.07841	15.80578			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.02683	100.07959	15.90799			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	12.66337	103.08180	12.57783			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	12.66337	103.08180	12.57783			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	12.72832	103.10163	12.64233			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.50257	100.07361	15.38760			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	12.72832	103.10163	12.64233			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	12.59841	103.06198	12.51332			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	26.61967	79.64238	26.49182			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	27.20030	100.07204	26.99861			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	56.04102	100.07100	55.62546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092	On 26/12/2015	Spot Bond	99.94507	15.16571	99.94507	15.05338				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	56.04102	100.07100	55.62546				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.18422	100.07684	8.12352				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.02726	100.07933	7.96773				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	7.98478	100.08039	7.92556				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.77958	100.07826	7.72189				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	55.79202	100.06560	55.37834				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.68848	100.07361	8.62404				0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	101.19124	96.78875	101.19124	96.02803				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	65.70183	101.31884	65.21988				0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	101.19124	96.78875	101.19124	96.02803				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.47191	110.28658	9.39534				0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	38.15858	100.06728	37.87564				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	48.60600	105.71996	48.27087				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	42.88948	100.99526	42.57578				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.55146	101.18059	8.48881				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.50047	102.01291	8.43774				0.00	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	9.03399	100.00000	8.98267		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	101.04786	43.37161	101.04786	43.05423		0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	3.86131	100.00000	3.83559		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	4.95788	100.00000	4.92466		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	72.59933	13.12456	72.59933	13.06581		0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	127.83552	2.94242	127.83552	2.91842		0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	127.87043	3.05541	127.87043	3.03047		0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	100.07569	7.56040	100.07569	7.50434		0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	100.62321	28.79268	100.62321	28.58277		0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	100.62321	28.79268	100.62321	28.58277		0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	101.04786	43.37161	101.04786	43.05423		0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	100.51806	28.42549	100.51806	28.21845		0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	100.07299	27.27305	100.07299	27.07081		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	100.07235	27.22455	100.07235	27.02267		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.33418	7.33425	101.33418	7.27925		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.41093	11.07138	100.41093	10.98904		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.33457	7.32407	101.33457	7.26916		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	103.90444	12.35246	103.90444	12.26848		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	103.93140	12.41619	103.93140	12.33177			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	27.22416	100.22094	27.02202			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.12352	100.59173	11.04066			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.59192	99.93469	10.51347			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.59117	100.07603	7.53488			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	62.67547	100.93686	62.20712			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	38.44726	100.27790	38.21371			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	38.32681	100.06196	38.09445			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.40929	100.07446	9.35224			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	41.64231	100.76536	41.33834			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	19.40209	100.06587	19.28445			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	19.25225	100.06402	19.13554			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	19.54311	100.06760	19.42462			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.38932	100.07424	9.33239			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.03997	100.07047	8.98516			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	19.42853	100.06619	19.31074			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	19.52548	100.06739	19.40710			0.00	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	11.79135	102.65284	11.73398			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	15.57125	100.06844	15.47684			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	19.47260	100.06674	19.35454			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	39.94430	100.09530	39.64804			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.72454	100.18292	19.57813			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	37.93079	100.06691	37.64954			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	9.48728	108.26890	9.43921			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.48075	100.07386	9.41045			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	3.97390	103.66222	3.95116			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	19.57910	100.06728	19.43392			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	19.59687	100.06735	19.45155			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.41014	100.07626	9.34036			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.88014	100.07891	7.82171			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.36910	100.07361	7.31446			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	55.06385	100.07223	54.53801			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	28.41378	100.07839	28.14242			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	20.10987	100.07574	19.91782			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.10842	100.08155	10.01188			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	100.07626	9.60395	100.07626	100.07626	9.51224			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.03722	100.07944	100.07944	7.96046			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	10.12614	100.07796	100.07796	10.02944			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.71501	100.07839	100.07839	8.63178			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.84817	100.07515	100.07515	11.73503			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.94927	100.07965	100.07965	8.86380			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	9.10438	100.08103	100.08103	9.01743			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	50.14164	100.06425	100.06425	49.46815			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	50.18813	100.06489	100.06489	49.51402			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.41587	100.06989	100.06989	15.20880			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.55921	100.07148	100.07148	15.35021			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.96170	100.08134	100.08134	7.85475			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.96170	100.08134	100.08134	7.85475			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.03565	100.08737	100.08737	10.88739			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.16973	100.07679	100.07679	9.04654			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.95396	100.08652	100.08652	10.80681			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.98460	100.08684	100.08684	10.83703			0.00	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	11.03565	100.08737	100.08737	10.88739			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.27380	85.50175	85.50175	6.23690			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.14000	100.08315	100.08315	8.03066			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.14000	100.08315	100.08315	8.03066			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	81.77043	103.67806	103.67806	81.23015			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.90521	100.00000	100.00000	3.87690			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	28.51932	100.56844	100.56844	28.31150			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	29.14823	100.63477	100.63477	28.93571			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	29.56728	100.67892	100.67892	29.35162			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	22.23721	101.20949	101.20949	21.73596			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	23.00684	101.34649	101.34649	22.48773			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	24.03102	101.52904	101.52904	23.48811			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	10.66250	108.27946	108.27946	10.58630			2,706,986,500.00	25,000	4,450,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	11.05982	124.59492	124.59492	10.97189			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	35.19431	100.00000	100.00000	34.93915			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	17.42554	115.64616	115.64616	17.29425			925,169,280.00	8,000	9,216,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.68217	100.00000	100.00000	33.43797			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.42593	100.00000	100.00000	13.33649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	154.79211	3.79570	154.79211	3.75680			0.00	0	100,000.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	36.91138	129.92747	36.61136			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	101.07300	96.26791	101.07300	95.50413			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	64.36384	101.15622	62.91354			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	12.37117	99.92565	12.28154			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	11.45353	112.23984	11.36973			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	23.47855	101.18527	23.25709			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	10.99795	101.23711	10.89417			0.00	0	300,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	47.96631	100.00000	47.51845			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	20.11053	114.82122	19.96070			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	11.22717	99.81750	11.14590			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	56.70194	100.11329	56.28132			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	61.31496	103.73691	60.89179			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	32.95186	99.83571	32.71332			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	31.05530	105.24488	30.83963			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	12.44525	111.52726	12.35467			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	42.53529	100.88946	42.22446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	104.32215	16.35428	104.32215	17.35045			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	81.99483	99.81811	67.09625			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	18.54870	102.00706	20.25833			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	18.53615	101.95171	20.24768			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.03241	99.81798	13.72824			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	18.45778	101.94160	16.84714			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.33691	104.59763	12.02272			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	17.84850	99.81335	16.18191			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	17.84850	99.81335	16.18191			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.06052	99.81340	16.18190			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	15.58841	101.35805	16.66401			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	16.38433	102.22265	17.42417			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	18.54870	102.00706	20.25833			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	15.77686	102.70168	14.73703			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	10.83892	102.35327	11.52646			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	12.74144	99.82359	13.44192			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	12.74273	99.81671	12.01601			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	12.74273	99.81671	12.01601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	99.82722	28.12283	99.82722	32.65950			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	81.60979	99.86832	99.19243			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	17.75540	97.82330	19.60724			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.02766	103.70924	10.26840			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.23913	99.79214	11.36151			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.37451	100.04409	9.75807			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.55596	99.77076	2.05410			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	2.24674	92.33087	3.24312			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	44.48292	99.87024	65.81087			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	8.80820	99.83486	8.68023			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	8.94601	99.06007	8.33288			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.77632	99.81958	0.72279			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.12800	104.16088	20.06944			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.43560	103.97505	16.75948			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.01545	106.00425	15.31932			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	12.97924	99.75847	11.13898			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.34643	99.75846	0.32256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.25000	100.00000	6.21459			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.69000	100.00000	18.55449			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.01000	100.00000	16.88668			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.50000	100.00000	10.42388			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.50000	100.00000	10.42388			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.69500	100.00000	12.60296			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.00000	100.00000	10.92025			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	86.31287	100.20198	85.71933			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	28.22137	102.32067	35.17434			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	17.46016	102.37811	21.76426			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.78431	169.54509	1.76654			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.02357	150.32167	8.95578			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.42940	150.48996	10.35098			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.12721	105.72100	9.06359			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	43.12925	101.02420	42.81370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310B	On 03/07/2013	Spot Bond	101.68745	67.62768	101.68745	67.13001				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	41.34896	100.66680	41.04739				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	40.92292	100.64029	40.62454				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	67.73986	104.00756	67.23123				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	62.56110	100.90417	62.10387				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	81.36159	101.68177	100.92416				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.54455	100.33377	7.48847				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	26.98612	100.06919	26.78601				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	37.34398	100.00000	36.99530				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	71.87273	100.00000	71.39916				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.40934	101.11913	11.32580				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.46473	101.12772	11.38078				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.63085	101.15348	11.54566				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.18414	101.23934	12.09483				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.73677	101.32517	12.64333				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.28056	101.56516	14.17558				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.17964	100.00000	4.14934				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.91237	100.93890	10.83259			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.29326	100.99127	11.21066			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.45640	101.01372	11.37259			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.51077	101.02120	11.42656			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.16276	101.11093	12.07370			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.03075	101.23048	12.93524			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.08939	100.00000	4.05974			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.08939	100.00000	4.05974			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	8.71073	100.10441	8.64611			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.26832	100.11338	9.19957			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.42038	100.11583	9.35049			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	12.98501	107.76177	12.89258			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	9.87651	100.12316	9.80324			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.68729	100.13609	10.60799			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.34292	100.00000	2.32556			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.34292	100.00000	2.32556			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	35.38062	110.26280	35.12822		3,418,146,800.00	31,000	3,735,406.00	
BID04	On 23/11/2017	Spot Bond	100.53667	14.68772	100.53667	14.35820		0.00	0	1,200,000.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC25	On 25/01/2013	Spot Bond	99.53343	93.61774	99.53343	92.90620			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	67.25913	96.69296	66.88620			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	91.07192	99.39485	90.39934			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	87.82850	99.18162	87.20415			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.01801	100.49749	14.90864			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.96940	100.00000	6.91887			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.32150	100.60117	7.26814			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.03767	100.49926	14.92815			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.36185	100.52855	15.24995			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	15.95098	100.58172	15.83473			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	18.40125	100.80214	18.26689			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.26150	101.17004	14.15703			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	84.29710	100.10916	83.71788			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.17136	68.08675	100.17136	67.59237			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	55.36065	100.07370	54.83197			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	73.75977	100.27042	73.33830			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.10131	100.00000	8.87433			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond	112.83919	30.43007	112.83919	30.20526			2,031,105,420.00	18,000	3,836,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	15.90271	121.22515	15.77831			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.94197	101.55684	13.83949			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	42.69901	100.95576	42.38680			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	15.96222	108.79348	15.84771			1,305,521,760.00	12,000	8,624,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	14.32962	109.29382	14.22645			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.31309	101.38676	11.23006			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	15.44184	110.62195	15.33140			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.98001	100.52977	21.77383			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.07213	105.82127	11.98745			5,185,242,230.00	49,000	5,199,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.61995	100.81182	11.46630			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	12.81041	105.70562	12.66064			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	13.59545	100.97754	13.28949			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	16.03712	100.26196	15.67015			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	10.41930	123.26011	10.33716			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.19057	119.72199	10.11207			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.00460	123.54995	11.90928			0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.29405	100.40002	14.18774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	107.22537	18.06877	107.22537	17.97748			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	31.07415	100.86678	38.48574			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	90.59746	101.10082	89.93941			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	36.28099	102.24997	36.01269			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	25.71794	102.59156	25.52717			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	22.19798	100.41408	21.98537			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	84.39438	100.11325	83.82745			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	42.01735	100.18762	41.70547			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	83.43377	100.07319	82.86714			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	82.72665	100.00000	82.18477			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	82.72665	100.00000	82.18477			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	82.72665	100.00000	82.18477			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	82.72665	100.00000	82.18477			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	83.43377	100.07319	82.86714			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	83.43377	100.07319	82.86714			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	59.38168	100.53672	58.93953			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	83.44394	100.07373	82.87724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118	On 20/06/2013	Spot Bond	100.06833	83.34226	100.06833	82.77627			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	83.26092	100.06400	82.69550			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	88.68447	100.60353	88.05520			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	21.79402	101.15466	21.63439			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	68.19460	99.83222	67.70093			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	21.65741	101.14186	21.49880			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	55.89146	100.06829	55.47702			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	55.71716	100.06451	55.30403			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	22.37922	101.20948	22.21523			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	59.69645	100.61649	59.26126			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	59.69483	100.58787	59.25977			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	59.83749	100.59448	59.39171			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	83.46427	100.07482	82.89743			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	83.39309	100.07103	82.82676			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	56.06575	100.07206	55.65001			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	63.83681	106.64650	63.38621			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	81.55971	103.71200	81.03231			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	61.65924	104.51633	61.23109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On 20/08/2013	Spot Bond	100.85780	61.29366	100.85780	60.84588			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	39.90973	100.09542	39.61372			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	56.66336	100.79729	56.24047			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	56.66336	100.79729	56.24047			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	96.71156	101.28023	95.95865			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	22.22032	100.83563	22.05802			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	16.25318	100.00000	16.13274			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	16.07471	100.00000	15.95559			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.60084	100.00000	47.25574			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.60084	100.00000	47.25574			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.60084	100.00000	47.25574			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.60084	100.00000	47.25574			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.60084	100.00000	47.25574			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.60084	100.00000	47.25574			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.64287	100.07575	15.52686			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.60084	100.00000	47.25574			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	81.48491	100.04314	99.19103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175	On 31/03/2013	Spot Bond	100.23356	81.59295	100.23356	99.18950				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	81.52883	100.08420	99.19069				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	81.53314	100.05746	99.19091				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	46.52657	100.00000	46.18925				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.16666	100.06980	12.07644				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66833	100.00000	66.66831				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66833	100.00000	66.66831				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	14.65930	100.15069	14.55052				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	15.24545	99.78582	15.14517				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.65930	100.15069	14.55052				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.02175	101.41261	11.93350				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	43.68030	100.22617	43.35595				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	44.71530	100.17009	44.38344				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.60164	108.36668	7.54817				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	13.72860	99.52839	13.62948				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.73122	108.34841	3.70168				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.05640	102.60151	14.95342				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	44.92714	100.25498	44.59346				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	100.15069	14.65930	100.15069	14.55052			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.65930	100.15069	14.55052			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.24310	107.96614	4.20927			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.77347	107.75628	7.71158			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.11828	100.11142	14.01356			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	82.96112	100.00002	82.39915			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	83.58910	100.07054	83.02777			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	83.67373	100.08593	83.10542			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	57.58941	100.10498	57.16224			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	31.05961	101.25895	30.83190			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	31.13948	101.27689	30.91114			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.26108	105.79026	13.16860			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	31.35217	101.32709	31.12218			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	31.26331	101.30689	31.03401			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.93876	101.18509	11.85129			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.93681	101.19643	11.84934			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.27017	105.99233	13.17748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond	105.99233	13.27017	105.99233	13.17748			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	41.89253	107.65143	41.56104			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	42.11558	110.88445	41.77348			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.01531	104.90153	11.93209			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.01374	100.07790	10.93208			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	11.86420	100.08711	11.77621			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	84.33471	100.16277	83.75365			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	84.34287	100.16385	83.76174			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	22.85736	101.18605	22.68989			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	22.85736	101.18605	22.68989			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	45.44875	100.17539	45.17294			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	93.01276	100.85155	92.31152			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	96.87188	101.40617	96.11684			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	96.87188	101.40617	96.11684			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.19881	100.16285	15.10658			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.62546	100.71861	9.55523			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	90.05958	100.63163	89.40334			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	9.80344	100.07925	9.74400			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On 24/02/2015	Spot Bond	100.51081	20.78866	100.51081	20.63725				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	9.94938	100.54638	9.87689				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	12.68755	103.07581	12.60186				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	12.68755	103.07581	12.60186				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	20.73808	100.51075	20.58704				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	20.75647	100.51227	20.60530				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	14.64118	99.62826	14.53539				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.36262	100.86363	14.25768				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	19.67031	100.17567	19.52432				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.06845	100.84631	13.96568				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	19.20910	99.94994	19.06682				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	19.20910	99.94994	19.06682				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	19.20910	99.94994	19.06682				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	19.20910	99.94994	19.06682				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	19.20910	99.94994	19.06682				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	19.36736	99.94850	19.22390				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.09143	99.94597	9.02409				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257	On 26/03/2017	Spot Bond	99.94597	9.09143	99.94597	9.02409			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.09143	99.94597	9.02409			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.09143	99.94597	9.02409			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.09143	99.94597	9.02409			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.14100	99.94556	9.07330			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	11.39916	110.57517	11.31631			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	39.74496	100.09271	39.45018			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	28.62782	100.59304	28.41916			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	101.34172	99.85267	100.26135			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	38.24894	100.09928	37.96525			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	38.24894	100.09928	37.96525			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.96350	101.01926	10.86024			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	10.96388	100.09028	10.88257			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.57867	100.79299	13.47952			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.46672	100.10632	12.37425			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.25972	100.07520	9.19105			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.20960	100.07467	9.14130			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.26016	100.07203	9.19150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	100.58176	9.92809	100.58176	9.83493				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.45289	100.62464	11.34538				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.41696	100.62450	11.30978				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.24012	100.07182	9.17159				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	22.32488	100.10367	22.15928				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.87036	100.32695	9.77589				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	19.56088	100.05044	19.37411				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	19.11854	99.94992	18.93616				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.34714	100.07255	16.19104				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.36055	100.08473	10.26161				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.36055	100.08473	10.26161				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.36055	100.08473	10.26161				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.36055	100.08473	10.26161				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	10.58663	100.79550	10.44667				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.81563	100.46527	9.68335				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	2.66576	99.93367	2.62999				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	2.66576	99.93367	2.62999				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	99.93449	2.66569	99.93449	2.62992			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	2.61318	99.84728	2.57735			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	2.66569	99.93449	2.62992			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	2.62504	99.84633	2.58904			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.81704	100.08705	1.79263			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	2.61318	99.84728	2.57119			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	2.62496	99.84728	2.58473			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	2.62504	99.84633	2.58276			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.91077	100.00000	5.83142			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.01403	100.00000	5.93330			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.81712	100.08579	1.79271			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.82226	100.00000	1.79779			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.82226	100.00000	1.79779			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.82226	100.00000	1.79779			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.24266	100.00000	23.08950			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.24266	100.00000	23.08950			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.68124	35.42491	0.67941			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	73.18327	156.72722	72.50958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On 07/03/2013	Spot Bond	100.26956	85.86341	100.26956	85.26854			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	85.85313	100.26726	85.25835			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	132.82344	100.00000	131.79322			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	113.13679	156.52494	112.00100			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	85.84285	100.26496	85.24815			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	79.19437	154.89181	78.41452			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	93.78194	100.90305	93.07452			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	93.78194	100.90305	93.07452			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.78414	164.96027	5.71939			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	78.63516	98.96405	78.15550			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	78.64466	98.95402	78.16499			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	85.85313	100.26726	85.25835			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	85.85313	100.26726	85.25835			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.82420	100.00000	13.72175			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00045	100.00000	0.00045			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00045	100.00000	0.00045			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	80.21071	102.57148	79.69637			0.00	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	7.76657	127.81539	7.70357			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00008	150.32167	0.00008			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00009	150.48996	0.00009			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	19.17104	80.28000	19.07840			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.22138	80.11138	19.12865			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.70121	101.51920	12.60787			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.70121	101.51920	12.60787			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.16218	100.07895	11.07941			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.60834	100.07296	10.52967			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.51082	100.07419	9.44029			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	66.19109	101.51807	65.56496			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.61061	100.07839	9.53933			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	11.56337	101.17107	11.41004			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	17.10937	112.14249	16.98359			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	79.03524	102.77374	78.53518			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.05958	104.83082	9.98993			0.00	0	27,022,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	10.60157	123.34967	10.51794			0.00	0	339,647,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	17.29035	109.68398	17.16619			0.00	0	30,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond	116.79754	11.91668	116.79754	116.79754	11.82618			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	100.88724	100.00000	100.00000	100.10314			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.05690	5.86800	5.86800	105.00664			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	28.23491	100.46415	100.46415	28.02711			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.64961	100.49279	100.49279	9.57934			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	20.61656	100.39083	100.39083	20.46326			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	18.89864	100.94063	100.94063	18.64851			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	86.65276	100.39538	100.39538	86.03757			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	84.45819	100.24848	100.24848	83.87451			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	89.46078	100.00000	100.00000	88.80779			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	82.09904	100.00000	100.00000	81.56361			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	92.79259	101.25137	101.25137	92.08151			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	83.78436	101.22658	101.22658	83.23384			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	53.14714	102.15380	102.15380	52.43683			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	25.97022	102.26580	102.26580	25.62283			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	72.77539	102.03232	102.03232	71.80369			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	64.79337	105.76710	105.76710	64.34647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	127.91650	15.14187	127.91650	15.01897			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	11.80060	116.63462	11.71253		12,130,000,480.00		104,000	65,931,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	11.53100	119.62218	11.44319		2,153,199,240.00		18,000	105,236,000.00
E170	On 01/08/2020	Spot Bond	146.45461	14.53445	146.45461	14.40483			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	19.08932	104.01633	18.94598			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	22.52469	100.57434	22.30866			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.45260	100.62205	9.36191			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.96576	100.65378	3.92770			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.66302	100.68546	1.64705			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	10.62753	128.03785	10.54136			0.00	0	35,640,000.00
EL28	On 02/05/2028	Spot Bond	1.57000	118.10249	1.57000	117.98683			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	3.09949	104.49020	3.06035			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	13.40342	117.22671	13.30298			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.12148	117.96601	12.02870			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	10.62673	108.44717	10.55070			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	15.91326	100.61804	15.79725			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	55.98315	100.74391	54.72536			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	88.10687	100.55022	87.46996			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ183U	On 24/01/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	94.06558	100.00000	93.38064			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	32.42333	100.00000	31.98806			0.00	0	2,400,000.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	88.29903	100.00000	87.69562			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	28.71746	100.00000	27.81329			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	24.92017	124.62183	24.69991			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	29.14938	105.65441	28.94850			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	16.66196	106.40064	16.48731			0.00	0	800,000.00
EQS05	On 25/04/2017	Spot Bond	101.27791	12.08890	101.27791	11.97478			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	29.74964	100.72291	29.53256			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	29.20086	100.66122	28.98791			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.01144	100.64003	0.01118			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	29.87623	100.73714	29.65820			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.01139	100.71039	0.01113			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	60.11885	100.58516	59.68070			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	28.73625	100.60896	28.52679			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.08989	100.62801	15.97259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA13	On 17/08/2013	Spot Bond	100.58802	60.13426	100.58802	59.69600				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.01148	100.58833	0.01122				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.01146	100.61654	0.01120				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.00729	107.62781	18.87288				0.00	0	10,200,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	10.36699	115.04070	10.28963			4,141,465,200.00		36,000	504,369,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	12.25488	123.79417	12.15899				0.00	0	260,394,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	9.44559	101.89369	9.38170			16,608,671,470.00		163,000	44,297,000.00
ES33	On 15/09/2033	Spot Bond	8.60000	91.64455	8.60000	91.58062			1,186,800,000.00		138,000	604,184,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.48291	100.52379	17.25230				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	65.83148	101.23849	64.34725				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	83.31262	100.14918	82.74517				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.80515	100.00000	11.71957				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.48787	100.00000	11.40458				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	60.75221	100.72700	60.30889				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	60.88052	100.75346	60.43617				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	61.29106	100.83807	60.84338				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	61.52192	100.88562	61.07235				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	32.13751	106.83968	31.91032			5,448,823,680.00		51,000	15,302,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	102.29365	9.15994	102.29365	102.29365	9.09777			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.54673	100.22508	100.22508	11.46099			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.34068	100.22502	100.22502	8.27875			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.61407	101.16350	101.16350	10.53632			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.07614	101.09860	101.09860	0.07439			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	11.67623	109.77327	109.77327	11.59232			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.07872	98.22086	98.22086	9.01251			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	50.80702	100.00000	100.00000	50.42936			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	67.31917	215.70757	215.70757	66.54895			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	70.86967	105.50847	105.50847	70.38183			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	3.66646	127.58470	127.58470	3.63399			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.25202	273.62971	273.62971	2.22025			0.00	0	100,000.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.30020	149.98730	149.98730	2.27908			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	1.89489	199.45863	199.45863	1.87341			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	21.61749	121.07209	121.07209	21.44856			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.80750	100.00000	100.00000	26.62795			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.80750	100.00000	100.00000	26.62795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.50729	52.69690	3.49511			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.37058	33.20196	3.36265			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.63644	31.98407	3.62815			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	38.84074	100.55103	38.58085			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	94.27105	101.09338	93.55691			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	13.91184	100.83125	13.81023			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	42.54405	100.12935	42.28597			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	39.36783	100.07866	39.12913			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.57622	100.80714	13.47708			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.57622	100.80714	13.47708			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.04819	100.52930	9.97338			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.37689	100.79281	13.27921			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	10.96397	100.08975	10.88265			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	87.94951	100.50743	87.33035			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.08004	100.15766	14.96814			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.66116	100.07580	9.58952			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.48297	100.08460	10.40523			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	40.21809	100.10209	39.91979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC115	On 20/06/2017	Spot Bond	98.00000	9.99956	98.00000	9.90004			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.76761	100.00000	9.65691			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	14.93327	100.15523	14.82246			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.46247	100.08737	10.38488			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.36619	100.10732	12.27447			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.21765	100.11620	13.11960			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.03154	100.08283	9.95715			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	10.86652	102.36455	10.78429			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.40946	100.12857	14.30256			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.51196	100.08579	10.41156			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	8.01069	100.00000	7.90785			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.77613	100.10168	12.65409			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	15.02493	100.12161	14.88138			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.66914	100.09179	11.55769			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.37575	100.09811	12.25754			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	14.33034	100.11547	14.19344			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	13.37666	100.10701	13.24888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC132	On 20/09/2017	Spot Bond	100.12057	14.90721	100.12057	14.76479			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.75476	100.12805	15.60423			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	14.29503	100.11516	14.15846			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.88295	100.11151	13.75033			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	12.55239	100.09968	12.43250			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	12.34042	100.09779	12.22255			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	15.21327	100.12327	15.06793			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	15.03669	100.12172	14.89304			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.55403	100.11745	14.41500			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	15.23682	100.12348	15.09125			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	13.08229	100.10439	12.95733			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.71626	100.09221	11.60434			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	10.02012	100.07700	9.92443			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.90777	100.12940	15.75579			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	29.69664	100.09221	29.41299			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	19.71131	100.10419	19.52302			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.97137	100.72629	13.78678			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	19.19301	100.09926	19.00968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC150	On 20/09/2017	Spot Bond	100.08547	10.96247	100.08547	10.85777			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.68094	98.00000	1.64567			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.11773	100.08652	9.98181			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.30369	100.07817	9.17871			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.58192	100.08103	9.45320			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.31197	100.10890	12.14654			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	44.58490	100.20368	63.83326			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	29.10768	100.21459	28.44184			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	44.58490	100.20368	63.83326			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	28.88832	100.19795	28.22758			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.81750	100.07944	1.79308			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	1.24429	100.38297	1.21580			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	39.20525	100.57737	38.94286			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	31.63164	101.33365	31.39957			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	20.86407	100.08266	20.70934			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.25151	100.08218	16.13099			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	64.36351	101.28616	63.89152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	98.45245	9.47945	98.45245	9.41017			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	86.58954	115.36525	85.88439			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	65.75069	101.29693	65.26848			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	38.26163	100.06887	37.97792			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.91548	101.11641	9.84288			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.46112	115.36587	7.40592			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	11.61709	100.08387	11.53094			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	11.70609	100.08483	11.61928			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.71433	115.54905	5.67200			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	27.08563	113.64754	26.91715			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.23992	115.36587	5.20116			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.34857	117.71276	6.30084			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	8.85809	118.00209	8.80153			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.05830	101.27177	10.97722			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.97645	100.00000	17.84324			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.65238	100.20020	17.52133			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.07788	100.17418	15.95855			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On 15/06/2016	Spot Bond	4.73000	106.80980	4.73000	106.67793			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.27351	100.17741	16.15272			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.46987	100.07144	10.39223			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.55775	100.08326	11.47204			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	30.26289	100.11237	30.03839			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.02112	100.09907	12.92454			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.64543	100.09502	12.55164			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	83.15560	100.06298	82.59722			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	83.15692	100.06521	82.59852			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	83.16422	100.06023	82.60581			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	83.42608	100.06131	82.86589			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	9.96819	100.08049	9.90775			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.10159	100.16123	15.00996			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	9.95821	100.08038	9.89783			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	22.52240	97.80179	22.38868			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.59736	100.16949	15.50271			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	13.99573	100.83728	13.89349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On 02/08/2013	Spot Bond	99.94942	62.25885	99.94942	61.80767			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	64.31685	101.49845	63.84432			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	62.47203	99.46188	62.02129			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	63.82180	103.49133	63.34471			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	63.16546	97.69123	62.71696			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	62.30214	100.87998	61.84691			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	62.84953	101.02852	62.38968			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	63.52158	101.21079	63.05607			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	63.94330	101.32512	63.47422			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	15.96417	144.28965	15.80763			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	58.22888	100.90946	57.79388		302,728,380,000.00		3,000,000	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	30.61428	103.60434	30.38520			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	24.00833	101.69223	23.78089			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	13.48906	103.43851	13.38828			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	11.09609	102.25429	10.99047			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.01004	101.76484	7.95105			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.88530	100.00000	12.81209			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.34670	261.70847	2.31456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	273.38978	2.25384	273.38978	2.22206			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.38854	256.75899	2.35625			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.33422	123.65104	3.30816			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.96337	101.04016	7.90510			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.65542	123.78317	3.62373			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.21162	101.29456	12.12206			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	12.21981	101.45459	12.13006			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	63.13612	101.10626	62.67387			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.83155	100.92257	7.77430			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	55.71117	100.00005	55.27357			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	3.00978	98.38735	2.98768			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	81.22142	101.21006	99.44698			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	83.07433	100.00000	82.51927			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	84.60237	100.42877	83.84206			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.77257	100.00000	0.76535			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.51525	104.97509	12.39070			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	82.42181	100.28475	81.68423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS71	On 08/06/2013	Spot Bond	100.19981	81.45504	100.19981	80.73517			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.74145	100.80772	6.67807			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.39117	101.07593	16.23329			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.58698	100.44759	8.50470			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	37.65166	100.17395	37.29179		5,008,697,500,000.00	50,000,000	25,000,000.00	
FRS76	On 18/06/2017	Spot Bond	100.76967	14.77386	100.76967	14.63192			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	33.00229	100.98200	32.56535			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	59.74346	100.85889	58.95325			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	3.85792	102.64440	3.77009			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	58.82381	100.85054	57.50119			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	3.89748	108.09035	3.84742			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	2.90376	101.11747	2.83835			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	40.56873	100.16642	39.64104			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	32.61126	107.16699	32.38016		1,071,669,900.00	10,000	10,260,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	24.12386	108.33117	23.95140		4,116,584,460.00	38,000	762,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	13.47213	107.16932	13.37665			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	11.61412	109.08100	11.53063			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	11.56870	117.62764	11.48082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	108.91524	10.61095	108.91524	10.55661			5,227,931,520.00	48,000	2,596,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	9.56598	118.59653	9.49285			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	11.87532	109.40010	11.79113			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	10.78011	86.57971	10.71639			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	14.57600	100.55204	14.46745			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	23.05087	101.32185	22.53087			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	24.47237	101.40666	24.24109			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	12.96391	107.64302	12.87222			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	90.25768	100.00000	89.62206			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			3,400,000.00	34	56.00
GPT11	On 29/01/2013	Spot Bond	100.00000	98.08217	100.00000	97.34100			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	91.14842	100.00000	90.50803			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	92.34931	100.79486	91.64814			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	86.03958	100.37860	85.43313			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	88.88327	99.24126	88.24350			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	82.38937	98.75737	81.84204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB85	On 25/01/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	93.61714	99.54346	92.90554			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	99.74328	97.08176	99.74328	96.31520			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	95.82076	99.49715	95.07574			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	92.21092	99.45694	91.52105			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	91.29786	99.40089	90.62191			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.04797	101.20169	7.98899			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.16187	101.57032	10.08717			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	3.36406	100.58455	3.26083			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	3.36290	100.59878	3.25969			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	3.36065	100.62628	3.25750			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.65990	100.00000	2.62490			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	3.35787	100.66039	3.25477			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	3.35401	100.70773	3.25100			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	27.70951	100.25900	27.50369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond	101.08226	12.76835	101.08226	12.67488			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	17.22659	101.25499	17.10030			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.29321	100.11004	10.21686			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	21.85053	101.64234	21.68980			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	13.30516	100.23736	13.00076			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	10.60094	99.99999	10.47355			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	19.97585	101.18024	19.71094			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.86285	100.20054	8.74368			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	95.50843	100.97196	94.75735			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 19/01/2013	Spot Bond	101.50868	96.30498	101.50868	95.54782			0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	101.50868	96.30498	101.50868	95.54782			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	68.21153	100.00000	67.82508			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	75.43765	100.00000	75.00910			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	64.59166	101.18125	64.11844			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	17.28434	101.21718	17.15768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond	107.10005	18.00573	107.10005	17.86696			0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	101.59173	96.35802	101.59173	95.59985			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	64.72451	101.22625	64.25013			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	17.64747	101.28016	17.51807			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	16.23416	117.06290	16.09884			0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	101.69896	96.42651	101.69896	95.66705			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	64.96359	101.30724	64.48711			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	18.11394	101.36111	17.98102			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.10338	114.94363	16.96308			0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	102.07916	96.66951	102.07916	95.90546			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	65.28224	101.41519	64.80297			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	18.68346	101.46001	18.54624			0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	102.24978	96.98181	102.24978	96.21408			0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	102.77072	97.43145	102.77072	96.65646			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.04801	120.49879	11.95573		6,506,934,660.00	54,000	32,709,000.00	
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.21216	278.97229	2.18055		0.00	0	96,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.20856	279.46415	2.17697		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.12332	109.78196	12.03714		1,866,293,320.00	17,000	29,433,000.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.09977	110.08516	12.01357				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.99000	114.70330	0.99000	114.59659				805,860.00	814	205,200,000.00
I2038	On 31/01/2038	Spot Bond	1.70000	114.52027	1.70000	114.40716				2,363,000.00	1,390	24,800,390.00
I2050	On 31/12/2050	Spot Bond	1.90000	118.55532	1.90000	118.43515				2,762,600.00	1,454	61,343,454.00
IBC01	On 16/03/2015	Spot Bond	94.50000	23.05652	94.50000	22.93079				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.20940	111.10415	25.02547				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	85.04818	100.38955	84.46511				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	19.92397	101.98179	19.77371				0.00	0	300,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	19.30561	100.56090	19.16182				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	81.86117	99.93156	81.31573				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	57.03738	100.23834	56.61380				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	38.41801	100.38793	38.13232				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	43.86616	104.99431	43.56043				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	16.66564	110.23108	16.54482				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.21742	114.54738	12.12607				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	40.37951	103.99743	40.10178				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.48945	101.06758	43.17115				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On 18/08/2014	Spot Bond	100.58995	28.49768	100.58995	28.28998			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	27.34457	111.22906	27.12506			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	14.51476	108.02289	14.41291			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	29.39347	100.81617	29.17882			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.09341	100.86946	11.01236			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	4.97258	123.12082	4.93384			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	3.25948	127.68743	3.23334			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	24.87854	99.85267	24.64654			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	11.61176	99.84531	11.50348			0.00	0	300,000.00
IBL39	On 02/04/2018	Spot Bond	108.72274	10.95346	108.72274	10.87536			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	19.72441	100.33316	19.53563			0.00	0	300,000.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.29201	100.11008	9.20325			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	12.37742	100.65809	12.09950			0.00	0	3,000,000.00
IBL45	On 21/12/2018	Spot Bond	102.66026	8.62607	102.66026	8.56736			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	12.88704	99.50921	12.45664		2,189,202,620.00		22,000	45,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	77.21154	100.00000	76.74547			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00529	100.00000	0.00523			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	20.36276	100.89947	20.22612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	100.89947	20.36276	100.89947	20.22612			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.19085	101.97863	10.12261			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	12.00231	100.89947	11.86508			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.34057	100.90751	12.28850			0.00	0	52,500,000.00
IDW002	On 30/06/2016	Spot Bond	100.84756	13.62999	100.84756	11.68053			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.05458	99.83295	13.73613			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	18.41769	114.58662	18.28070			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	26.89796	99.86601	22.81723			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	26.89796	99.86601	22.81723			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.10215	100.72296	10.99784			0.00	0	30,000,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.60899	100.00000	7.55261			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	67.90613	101.81841	67.00100			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	60.25227	101.39919	59.45185			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	58.45926	101.19088	57.68397			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	25.51986	103.56174	25.34397			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	55.18552	100.41740	54.45821			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	52.83552	100.58388	57.10631			0.00	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	75.84107	101.41671	75.38502			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	15.45682	101.24311	15.34351			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	59.59120	100.00000	59.19533			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	99.71860	97.86113	99.71860	97.08246			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	99.62049	96.06702	99.62049	95.31726			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	94.34159	99.50873	93.61923			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	92.67997	99.40818	91.98343			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	91.07904	99.30784	90.40694			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	89.53660	99.19658	88.88771			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	88.04778	99.09525	87.42086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND309	On 26/02/2013	Spot Bond	98.99412	86.61056	98.99412	86.00448			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	85.22295	98.88812	84.63669			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	83.88129	98.78695	83.31387			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	82.58384	98.68599	82.03433			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.32197	100,000.00000	0.31367			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	76.20042	100.00000	75.72614			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	75.56936	100.00000	75.10288			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	75.41322	100.00000	74.94867			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.64213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND326	On 02/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.03651			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	74.33809	100.00000	73.88664			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.58871			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	64.36657	100.00000	64.00091			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	62.67784	100.00000	62.32177			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	61.85016	100.00000	61.49880			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	61.03342	100.00000	60.68669			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	55.13295	100.00000	54.76670			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	54.40288	100.00000	54.04148			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	53.56335	100.00000	53.20752			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	52.73677	100.00000	52.38644			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	51.92295	100.00000	51.57802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND344	On 29/10/2013	Spot Bond	100.00000	51.12168	100.00000	50.78208				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	50.33279	100.00000	49.99842				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	49.55606	100.00000	49.22686				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	48.79132	100.00000	48.46720				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	48.03839	100.00000	47.71927				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	47.29707	100.00000	46.98287				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	46.56719	100.00000	46.25784				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	45.84858	100.00000	45.54400				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	87.47500	100.81810	86.26848				0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	93.43246	100.70300	92.73425				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	89.59659	100.70818	88.95419				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	15.70478	101.98370	16.12858				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	15.49309	106.31357	19.46077				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	14.93050	104.39662	18.68541				0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.28842				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.45631	99.99991	8.34319				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING133	On 28/02/2013	Spot Bond	100.00000	91.09935	100.00000	90.45931			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	29.97840	100.36848	29.75551			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	9.85410	100.00021	9.73147			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	84.86870	100.00000	84.29654			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.05372	6.50000	101.01803			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	100.91319	101.36114	99.82535			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	97.56294	101.10456	96.54661			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.41108	100.08473	10.31164			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	101.23411	102.12103	101.23411	101.28294			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	24.24971	101.44140	30.35162			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	86.93363	100.25042	86.33144			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	75.12331	100.25042	74.21657			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	84.74457	100.08567	84.17285			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	84.57575	100.07206	84.00652			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	88.34760	100.37849	87.72489			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	77.70918	100.38408	76.75878			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	54.90364	100.38408	54.18024			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	88.35182	100.37919	87.72907			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING177	On 28/02/2015	Spot Bond	100.00000	15.23024	100.00000	15.03020			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.15350	100.00000	10.02013			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	94.01850	100.96288	93.29065			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	60.26389	100.27920	58.96999			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	55.24481	100.08647	53.98224			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	93.55394	100.90615	92.84999			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	62.50990	100.92542	62.05296			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	62.50990	100.92542	62.05296			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	65.21331	101.29332	64.73506			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	44.11643	100.00000	43.78951			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	27.37820	102.06095	23.42603			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	26.48794	101.68471	26.29302			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	58.59427	100.42003	58.15843			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	23.90270	101.24581	23.67712			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	14.94228	101.27443	14.80123			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	11.25350	101.29354	11.14724			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.24101	107.00679	12.15484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond	105.51634	42.53936	105.51634	42.24167			738,614,380.00	7,000	15,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	15.00834	100.55058	14.89657			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	12.44797	111.16948	12.35711			4,780,287,640.00	43,000	12,885,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	29.81522	100.64446	29.59782			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	20.69645	100.00026	20.49914			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	20.91314	106.83400	20.76613			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.34549	100.08056	9.27618			0.00	0	400,000.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.38655	100.38986	8.32419			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	3.46937	117.02647	3.44341			0.00	0	1,200,000.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.69892	129.51692	2.67452			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	54.76179	100.38643	54.03237			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	10.09008	99.81973	9.99601			0.00	0	300,000.00
IV023	On 11/07/2022	Spot Bond	101.53934	10.74490	101.53934	10.60200			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	10.29504	101.19270	10.15850			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.36888	100.25130	0.36392			0.00	0	200,000.00
IV026	On 27/09/2024	Spot Bond	99.94061	0.00608	99.94061	0.00600			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	64.99518	100.95973	63.44964			0.00	0	2,000,000.00
IV030	On 31/01/2025	Spot Bond	92.45654	3.50594	92.45654	3.43804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	95.34778	3.37259	95.34778	3.30067			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	56.68755	100.52241	55.40210			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	83.95678	103.46133	83.39177			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	81.53755	99.88087	99.19233			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	14.62659	114.89453	14.51696			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.04391	101.30356	10.96292			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.67028	129.51692	2.64614			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	64.12439	100.00000	63.69842			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	59.32700	100.00000	58.93288			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	99.69055	97.34137	99.69055	96.57112			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	99.59249	95.56707	99.59249	94.82527			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	93.86045	99.47998	93.14561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA305	On 31/01/2013	Spot Bond	99.37949	92.21651	99.37949	91.52709			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	90.63232	99.27921	89.96696			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	89.10580	99.16760	88.46331			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	87.63200	99.06633	87.01115			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	86.20903	98.96527	85.60871			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	84.83498	98.85919	84.25420			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	83.50618	98.75808	82.94396			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	73.73737	100.00000	73.29317			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	73.44064	100.00000	73.00000			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	73.29317	100.00000	72.85429			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	73.00000	100.00000	72.56461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA323	On 16/05/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	72.70916	100.00000	72.27723			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	72.42063	100.00000	71.99211			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	72.27723	100.00000	71.85039			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	71.99211	100.00000	71.56863			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	71.56863	100.00000	71.15010			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	55.01059	100.00000	54.64515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA340	On 03/10/2013	Spot Bond	100.00000	54.16168	100.00000	53.80188			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	53.32587	100.00000	52.97162			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	52.50296	100.00000	52.15418			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	51.69274	100.00000	51.34935			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	50.89503	100.00000	50.55693			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	50.10963	100.00000	49.77675			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	49.33635	100.00000	49.00861			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	48.57500	100.00000	48.25232			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	47.82540	100.00000	47.50770			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	47.08737	100.00000	46.77457			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	46.36073	100.00000	46.05276			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	45.64530	100.00000	45.34208			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	67.47055	99.74330	66.98251			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.06523	100.81205	8.00633			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	43.01430	101.01716	42.69962			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	19.54374	101.02507	19.28490			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	101.09934	99.91987	101.09934	99.11845			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	61.74800	100.81807	60.93154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF003	On 07/02/2013	Spot Bond	100.68775	92.96716	100.68775	92.27596				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	73.50249	100.65963	71.87381				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	77.27905	100.00000	76.81724				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	50.37813	100.00000	49.25223				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	13.89609	101.04078	13.58322				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	94.69775	100.00000	93.99104				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	94.54096	100.00000	93.83542				0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	97.06071	105.05151	96.29935				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	90.90328	104.62962	90.23950				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	3.32668	102.42188	3.28803				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	3.37221	101.21431	3.29619				0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	95.30821	100.00000	94.59340				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	82.86940	100.00000	82.32778				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	10.65596	153.49881	10.55584				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	63.65593	101.46222	63.18841				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	19.08825	100.47188	18.94620				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	12.17411	103.08494	12.03430				6,803,606,040.00	66,000	6,932,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	101.72477	2.09158	101.72477	2.06753				0.00	0	100,000.00
LHL01	On 13/12/2015	Spot Bond	100.30391	10.10241	100.30391	9.87117				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	24.51099	100.60223	24.23134				0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	5.04036	100.33330	4.92496				0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	93.11224	100.00000	92.40506				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.46078				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	59.32700	100.00000	58.93288				0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	99.71780	97.08248	99.71780	96.31611				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	61.47894	100.80210	60.66615				0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	99.74586	97.08169	99.74586	96.31511				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	84.05749	98.89515	83.48707				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	68.50505	101.14527	66.96155				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	89.74449	99.30996	89.09186				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	84.82193	98.95948	84.24074				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	78.42732	98.43044	77.93284				0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	90.84715	99.38845	90.17792				0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	87.62063	99.17027	86.99929				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	97.64950	101.29323	96.88121				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF019	On 15/04/2014	Spot Bond	101.31233	44.57378	101.31233	44.24685			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	87.80703	100.54173	87.18869			0.00	0	2,000,000.00
MBF025	On 26/05/2014	Spot Bond	100.58073	39.93731	100.58073	39.64626			0.00	0	5,000,000.00
MBF027	On 07/10/2014	Spot Bond	101.30733	31.33013	101.30733	31.10034			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	23.37133	101.17095	23.15090			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	17.44992	99.84625	17.06450			0.00	0	10,000,000.00
MBF030	On 01/10/2017	Spot Bond	99.84060	2.59104	99.84060	2.55741			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	42.55406	100.25866	41.56952			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	94.10878	100.00000	93.39942			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	94.18079	101.07042	93.46211			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	43.34172	101.08567	43.02445			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	43.74754	100.00000	43.43037			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	89.63549	100.00000	88.99063			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	41.56382	100.00000	41.26247			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	45.34361	100.00000	45.01487			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	22.14721	100.00000	21.98309			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	21.86439	100.00000	21.70587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.62161	100.00000	5.57995			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	13.72464	100.00000	13.62293			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.23744	109.95029	10.16378		1,319,403,480.00		12,000	24,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	27.74437	100.21678	27.53838			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	40.56403	100.18427	39.63633			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	20.25957	100.20050	19.79618			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	29.72106	101.34831	29.52091			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	29.76619	101.35889	29.56570			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.22116	101.41174	12.13882			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	11.19650	103.44664	11.12065			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	11.07591	103.61067	11.00079			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	14.40599	101.86568	14.30857			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	14.04888	104.35890	13.95303			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	14.44842	104.67108	14.34960			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	26.29616	106.18586	26.11221			0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.56626	100.06286	14.45826			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.11334	100.06556	7.06060			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.71713	110.15502	9.63867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	107.16233	19.26335	107.16233	19.12684			0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	21.04490	100.44922	20.84328			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	11.22744	104.78971	11.14975			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	87.24613	100.42970	86.62363			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	10.92543	104.79935	10.84982		2,619,983,750.00		25,000	6,950,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	37.36099	110.61908	37.09377		6,969,002,040.00		63,000	2,234,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	22.56517	110.59153	22.40380		0.00		0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	14.87537	115.34633	14.76534		2,306,926,600.00		20,000	3,239,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	55.42075	102.81634	55.04310		0.00		0	0.00
MTNC11	On 16/01/2013	Spot Bond	99.67668	95.81353	99.67668	95.06729		0.00		0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	82.38697	98.77372	81.83958		0.00		0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	78.91824	98.48888	78.41728		0.00		0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.48734	100.00000	6.44030		0.00		0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11099	100.00000	0.11019		0.00		0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.79524	100.00000	6.74597		0.00		0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.87921	100.00000	6.82934		0.00		0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.31975	100.89771	6.27358		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302		On 14/08/2020	Spot Bond	100.61875	6.40372	100.61875	6.35704		0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	100.62967	6.51438	100.62967	6.46688		0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	100.63509	6.56970	100.63509	6.52180		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	100.64159	6.63609	100.64159	6.58770		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.65787	6.80200	100.65787	6.75241		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.66881	6.91259	100.66881	6.86217		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.68074	7.03421	100.68074	6.98290		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	100.69157	7.14475	100.69157	7.09264		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	100.69687	7.20002	100.69687	7.14750		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	100.76218	7.86275	100.76218	7.80536		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	100.83813	8.63500	100.83813	8.57193		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.11099	100.00000	0.11019		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.11099	100.00000	0.11019		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	103.67668	13.47280	103.67668	13.31489		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.36748	43.30725	101.36748	42.98945		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	100.92433	29.80928	100.92433	29.59139		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.76441	20.41427	100.76441	20.26526		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	100.97362	9.21991	100.97362	9.15248		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.54720	100.60434	16.32879				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.30064	100.47967	9.17800				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	20.25893	112.76469	20.10935			8,344,587,060.00		74,000	10,748,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	15.75422	100.61353	15.63683				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	12.65678	122.79495	12.55675			4,543,413,150.00		37,000	5,074,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.43442	32.99078	3.42638				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	96.58089	101.43082	95.82793				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	23.07942	108.29303	22.91538				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.70537	101.23516	22.53893				0.00	0	100,000.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.69025	101.30698	8.62651				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	42.78088	104.56520	42.48370				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	37.56591	100.00004	37.25358			4,000,001,600,000.00		40,000,000	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	16.27058	109.74955	16.15304			6,914,221,650.00		63,000	6,926,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	11.75290	100.00006	11.61796				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	92.49931	119.17407	91.72630				0.00	0	200,000.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	95.11802	100.94176	94.38369				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	86.15119	100.33399	85.55401				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond	100.00000	31.69804	100.00000	31.51797			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	40.03792	100.00000	39.81047			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	30.22832	100.00000	30.05659			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	28.66298	100.00000	28.50014			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	21.21622	100.55018	21.06165			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	85.08385	100.22266	84.50133			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	82.66048	99.94761	82.11209			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	82.46259	99.94811	81.91671			0.00	0	100,000.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	82.46259	99.94811	81.91671			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	82.46259	99.94811	81.91671			0.00	0	100,000.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	19.83566	99.86407	22.78092			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	23.59909	101.50309	23.42570			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	23.18041	101.36582	23.01031			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	20.84499	100.40506	20.68996			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	17.96360	80.20911	17.87685			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.59588	100.38119	15.47992			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.05807	100.00000	12.98389			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	13.71358	101.10639	13.61318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	101.21257	14.40830	101.21257	14.30271			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	13.64815	101.03995	13.54829			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.62571	101.41775	12.53302			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	95.01551	100.00000	94.29931			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.57533	76.11506	14.50769			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	58.41933	100.41337	57.98482			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	38.81190	100.10537	38.57651			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	38.74408	100.10374	38.50912			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.47328	99.82783	21.19163			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	10.39739	100.74066	10.26000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.73173	100.07228	8.61444			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.24863	100.06803	15.04381			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	3.99607	101.43571	3.90585			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	20.59187	110.75661	20.44201			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	61.21978	105.36061	60.79188			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	47.36746	106.42411	47.03910		4,256,964,400.00	40,000	4,080,000.00	
NED9	On 06/07/2017	Spot Bond	101.17472	8.37508	101.17472	8.31373		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1A		On 20/11/2018	Spot Bond	119.90407	14.30760	119.90407	14.19665		0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond	108.97397	10.43503	108.97397	10.35337		0.00	0	0.00
NET41		On 16/02/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181		0.00	0	0.00
NET45		On 13/03/2013	Spot Bond	98.87170	83.67959	98.87170	83.11439		0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	100.47393	18.68167	100.47393	18.42991		0.00	0	400,000.00
NILB10		On 08/12/2016	Spot Bond	156.96491	4.63856	156.96491	4.59057		0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	115.40836	12.13289	115.40836	12.04311		0.00	0	0.00
NPL01		On 14/03/2013	Spot Bond	98.83767	83.49508	98.83767	82.93256		0.00	0	0.00
NPL02		On 13/06/2013	Spot Bond	97.39714	69.55941	97.39714	69.17422		0.00	0	0.00
NPL03		On 12/12/2013	Spot Bond	100.19307	40.87575	100.19307	39.94086		0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	114.59979	10.19977	114.59979	10.11633		0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	100.55569	12.52132	100.55569	12.43009		0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	100.53494	40.34385	100.53494	40.04996		0.00	0	0.00
NQ1A14		On 22/05/2013	Spot Bond	100.49411	88.58701	100.49411	87.95752		0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	100.52625	20.80794	100.52625	20.61278		0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	116.99821	10.19380	116.99821	10.10887		0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	100.56446	40.58427	100.56446	40.28855		0.00	0	0.00
NQ1B13		On 22/05/2013	Spot Bond	100.52540	88.66213	100.52540	88.03195		0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	100.54276	20.98865	100.54276	20.79176				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.60098	114.44931	10.51435				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	40.86705	100.59918	40.56917				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	88.76230	100.56709	88.13118				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.32145	100.57314	21.12139				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	88.77691	100.57316	88.14566				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	88.86261	100.58790	88.23066				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	88.96471	100.65124	88.33168				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	89.10032	100.70756	88.46602				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.26073	100.72887	9.19315				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.93380	100.67612	13.83217				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	58.09573	134.34526	57.55409				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	40.23182	108.59837	39.94363				0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	10.90670	125.30314	10.81961				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	82.72665	100.00000	82.18477				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	10.81395	134.80590	10.72200				0.00	0	4,524,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.07135	171.14853	4.02664				0.00	0	82,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	135.14144	9.89773	135.14144	9.81386			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	96.81009	101.23304	96.05478		1,518,495,600,000.00		15,000,000	10,000,000.00
NTC10	On 18/04/2014	Spot Bond	101.21485	44.10413	101.21485	43.78091			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	43.97121	101.18197	43.64905			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	10.92402	101.47481	10.84377			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	21.73113	100.95122	21.57224			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	63.41055	100.91565	62.57145			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.40612	101.05067	19.14903			0.00	0	200,000.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.81973	100.00000	16.69778			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.87442	100.00000	16.75208			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.90723	100.00000	16.78465			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.69479	100.00000	17.56649			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.56984	100.00000	18.43521			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.03891	100.00000	23.86462			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	17.61893	108.19161	17.49380		6,924,263,040.00		64,000	103,428,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.10536	100.00000	5.03830			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	14.50269	104.37000	14.41774			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	25.68619	100.00000	25.49997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.90740	100.00000	5.86362				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	80.59002	100.19068	79.88819				0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	93.61908	99.51117	92.90768				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	91.11963	100.38733	90.47582				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	63.91901	100.00000	63.49440				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	87.47785	100.47782	86.85042				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	38.50258	100.10564	38.21698				0.00	0	2,500,000.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	27.70313	100.09773	27.04838				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	84.10234	100.09376	83.52453				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	84.16385	100.09863	83.58559				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	56.44567	100.10500	56.02699				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	38.62047	100.10840	38.33399				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	27.70211	100.10173	27.04736				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	84.26634	100.10673	83.68736				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	56.49592	100.10663	56.07686				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	38.88398	100.11457	38.59553				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1G	On 15/06/2014	Spot Bond			100.10653	27.70088	100.10653	27.04613			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond			100.12130	84.45086	100.12130	83.87052			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond			100.12138	39.17522	100.12138	38.88460			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond			100.11212	27.69945	100.11212	27.04471			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond			100.13423	84.61485	100.13423	84.03332			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond			100.68448	41.22682	100.68448	40.92610			0.00	0	0.00
R009	On 15/09/2014	Spot Bond			116.98567	32.43227	116.98567	32.01391			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond			91.25497	27.76704	91.25497	27.59459			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond			40.60007	0.82699	40.60007	0.82448			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			5.29000	124.40684	5.29000	124.35303		508,485,909,000.00	96,122,100	0,939,553,000.00	
R158	On 15/09/2015	Spot Bond			124.15418	20.14711	124.15418	19.87639			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond			86.87026	14.21266	86.87026	14.12794			0.00	0	0.00
R159	On 15/09/2016	Spot Bond			130.95502	14.47320	130.95502	14.27158			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond			82.70497	7.69885	82.70497	7.65481			0.00	0	0.00
R179	On 01/08/2013	Spot Bond			107.05466	68.11880	107.05466	67.64433			0.00	0	0.00
R186	On 21/12/2026	Spot Bond			7.21000	128.95395	7.21000	128.87869		12,411,173,766,040.00	721,383,324	1,014,379,000.00	
R187P	On 21/12/2026	Spot Bond			38.29047	0.74823	38.29047	0.74607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On 21/12/2027	Spot Bond	36.16829	0.68900	36.16829	0.68711				0.00	0	0.00
R189	On 31/03/2013	Spot Bond	216.54365	140.81988	216.37746	139.12437			1,375,485,264,800.00	6,352,000	1,061,000,000.00	
R197	On 07/12/2023	Spot Bond	0.91000	285.05481	0.91000	284.79126			49,677,728,100.00	54,590,910	131,986,028.00	
R201	On 21/12/2014	Spot Bond	5.01000	107.17965	5.01000	107.13595			300,624,884,670.00	60,004,967	565,476,000.00	
R202	On 07/12/2033	Spot Bond	1.62000	216.22341	1.62000	216.01094			12,620,747,700.00	7,790,585	1,024,735,328.00	
R2023	On 28/02/2023	Spot Bond	6.73500	109.98123	6.73500	109.92087			606,150,000,000.00	90,000,000	1,533,225,000.00	
R203	On 15/09/2017	Spot Bond	5.74000	112.64537	5.74000	112.59255			1,426,671,225,560.00	248,548,994	6,520,087,000.00	
R204	On 21/12/2018	Spot Bond	5.98000	110.23786	5.98000	110.18433			637,947,918,920.00	106,680,254	3,813,350,303.00	
R2048	On 28/02/2048	Spot Bond	108.88836	10.77122	108.88836	10.69390			16,333,254,000,000.00	150,000,000	2,526,000,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	36.49938	100.00000	45.29345			0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.01500	105.93048	5.01500	105.88771			391,170,000,000.00	78,000,000	1,129,830,000.00	
R207	On 15/01/2020	Spot Bond	6.23000	109.06801	6.23000	109.01348			3,912,003,769,170.00	627,929,979	5,887,369,000.00	
R208	On 31/03/2021	Spot Bond	6.33000	104.35939	6.33000	104.30580			4,264,992,211,530.00	673,774,441	8,770,213,073.00	
R209	On 31/03/2036	Spot Bond	8.00000	83.22111	8.00000	83.16733			231,566,952,000.00	28,945,869	8,287,232,869.00	
R210	On 31/03/2028	Spot Bond	1.37000	164.90865	1.37000	164.74996			8,240,550.00	6,015	149,745,811.00	
R211	On 31/01/2017	Spot Bond	0.13000	113.42314	-0.13000	113.32675			(1,240,291,520.00)	9,540,704	1,117,000,000.00	
R212	On 31/01/2022	Spot Bond	0.85000	133.23172	0.85000	133.10929			59,505,179,050.00	70,006,093	1,096,587,820.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond	7.70000	95.55841	7.70000	95.49859			570,375,775,200.00	74,074,776	3,621,375,000.00
R214	On 28/02/2041	Spot Bond	84.68795	9.73750	84.68795	9.68068			5,082,298,844,804.70	60,012,066	6,161,424,669.00
R223C	On 15/03/2013	Spot Bond	98.99493	83.28461	98.99493	82.72403			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	57.38457	96.64575	57.01084			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	39.44186	94.28171	39.19018			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	27.56798	91.87036	27.39580			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	19.78142	88.83566	19.66128			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	14.21266	86.87026	14.12794			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	10.36381	84.86749	10.30323			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	7.69885	82.70497	7.65481			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	68.49063	97.62766	68.11628			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	46.90062	95.17874	46.60065			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	32.54087	92.80992	32.33703			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	22.89922	90.60553	22.75861			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	16.54299	87.76872	16.44408			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	11.97002	85.82547	11.89977			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	8.81756	83.71772	8.76689			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.62984	81.42381	6.59262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	77.48625	5.34454	77.48625	5.31577				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.19235	75.13464	4.17037				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.43227	72.16183	3.41489				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.75824	70.13136	2.74461				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.24404	68.17127	2.23321				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.85165	66.23386	1.84294				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.66396	63.06100	1.65646				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.41283	61.24492	1.40662				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.24757	59.05342	1.24226				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.08046	57.39997	1.07597				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.94415	55.80907	0.94033				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.83205	54.27807	0.82877				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.73588	52.85822	0.73304				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.65533	51.49553	0.65286				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	0.99957	44.45722	0.99627				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.93296	43.11572	0.92997				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.87597	41.83089	0.87323				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond	40.60007	0.82699	40.60007	0.82448			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.78476	39.42073	0.78243			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.74823	38.29047	0.74607			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.71654	37.20704	0.71453			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.68900	36.16829	0.68711			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	40.84199	100.16140	40.53890			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	65.51796	101.36584	65.03718			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.12563	101.68455	14.02168			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.35033	100.60342	22.14056			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.34014	100.00000	2.30940			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	85.85593	100.25681	85.26253			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	82.31122	100.32689	81.57874			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	82.31231	100.32010	81.57986			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	53.70271	100.32441	52.97987			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	18.63522	101.54349	21.58395			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	79.93891	100.00000	79.59923			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	84.65267	100.26310	84.06622			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	30.94840	101.21857	30.72159			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES07	On 14/02/2013	Spot Bond	5.87500	105.11365	5.87500	105.06328				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	17.50360	100.60466	17.27256				0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	101.37541	97.56129	101.37541	96.77461				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	68.37330	101.28378	66.83127				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.80187	100.77784	16.35660				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	88.96773	100.58027	88.31816				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	39.72854	100.38116	39.43313				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	87.98504	100.60804	87.36367				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	88.11965	100.65009	87.49711				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	31.10519	102.09902	30.87546				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	12.54201	99.79665	12.85619				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.30513	101.65073	13.20725				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.07187	101.46985	16.94648				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.07187	101.46985	16.94648				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	67.46545	101.38750	66.56929				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	57.19606	100.62446	56.44098				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP011	On 12/09/2013	Spot Bond	100.24328	52.77508	100.24328	52.06519			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	65.27956	101.50905	63.80498			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.84612	99.91990	13.66036			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.85172	99.90988	11.69274			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	58.61653	100.25061	57.28991			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.32818	100.36848	10.09167			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	40.84790	100.51732	40.54381			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	35.96636	100.00000	35.75316			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	29.63648	100.62598	29.42041			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.30755	5.25000	102.26434			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.63746	100.00000	0.63273			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.32401	100.00000	4.29266			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	94.55959	100.00000	93.83033			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	25.53605	101.48404	25.24127			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.38036	115.23085	10.30279		1,843,693,600.00		16,000	5,331,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959		10,000,000,000,000.00		100,000,000	25,000,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.22320	104.86804	9.16899			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.01352	114.56238	12.91620			0.00	0	29,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	100.56539	11.48140	100.56539	11.39774			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	10.91308	107.95466	10.83571		151,136,524,000.00		1,400,000	15,700,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.30560	101.20234	8.24474			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.51886	100.11990	7.46308			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.55769	101.08312	7.48723			0.00	0	100,000.00
SBK18	On 24/10/2020	Spot Bond	101.24095	9.07619	101.24095	8.87156			0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	101.21627	9.31712	101.21627	9.10709			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	21.38374	107.37565	21.23197		2,469,639,950.00		23,000	14,946,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	81.29984	102.36256	80.76913			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	10.74358	105.03639	10.66909		1,575,545,850.00		15,000	6,830,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	38.88614	132.16219	38.52955			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	45.28147	162.56493	44.83718			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	73.41372	155.18315	72.74268			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	21.81232	120.12124	21.64293			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	21.73425	120.50039	21.56504			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	21.69528	120.69056	21.52617			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	78.12941	143.06048	77.43211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	106.46393	11.63652	106.46393	11.55450			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	21.77605	120.29708	21.60675			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	21.75654	120.39190	21.58728			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	67.33097	215.59863	66.56088			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	82.72665	100.00000	82.18477			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.12686	100.10760	8.06658			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	40.68915	99.06612	40.39013			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	28.10253	100.00010	27.85427			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	12.63016	99.81852	12.53874			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	68.17658	99.79990	67.68319			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	61.93284	100.00000	61.48382			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	11.78868	109.84578	11.70346			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	41.77429	100.78863	41.46930			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.28702	100.87410	13.18994			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.33814	99.99987	7.23330			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.17689	100.00000	1.16905			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.88886	99.99997	7.78024			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.22656	113.08735	9.15865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	109.22356	10.27964	109.22356	10.20566				0.00	0	200,000.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.34496	100.77436	8.26652				0.00	0	400,000.00
SBS22	On 23/05/2015	Spot Bond	100.47821	20.39211	100.47821	20.24364				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.72282	100.50480	9.63164				0.00	0	300,000.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.69731	100.51996	7.64125				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.12446	106.95022	9.07847			10,695,022,000.00		100,000	2,301,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	8.66638	102.76906	8.60702				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.21874	104.14309	9.15491			2,499,434,160.00		24,000	48,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	84.96451	103.79928	84.38473				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	18.18629	120.54819	18.04695			4,580,831,220.00		38,000	2,276,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	77.26355	120.15971	76.60794				0.00	0	300,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.25933	272.67152	2.22753				0.00	0	100,000.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.97258	123.12082	4.93384				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.26182	114.44000	9.18447				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	105.03942	100.00000	104.22725				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	88.37772	100.00000	87.74038				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.66082	100.00000	3.63369				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24746	82.63494	0.24573			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	6.75835	120.42805	6.58078			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.05372	6.50000	101.01803			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.09331	100.12305	11.01101			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	81.74271	99.88484	66.31746			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	19.88036	99.87542	17.24872			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.99236	100.24421	9.50721			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	10.48520	103.11523	9.00143		2,268,535,060.00	22,000	44,000.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	2.54163	100.24161	2.48348			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	65.93260	105.71322	65.47802		1,479,985,080,000.00	14,000,000	0.00	
SLI2	On 15/08/2016	Spot Bond	112.32955	15.59905	112.32955	15.48609			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	69.99870	101.56711	69.61008			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	11.73762	105.65786	11.65539			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	28.31255	100.80059	28.10581			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	10.66948	100.58343	10.59172			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	15.64426	100.81342	15.53001			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.61081	100.58796	8.54805			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	13.53165	107.52630	13.43603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond	101.25454	23.42023	101.25454	23.19919				0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	9.86839	100.41357	9.79498				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.43839	99.94314	9.36849				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	11.15410	101.14726	11.04892				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	8.87119	94.17275	8.81494				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	8.90171	93.82087	8.84545				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	27.82953	104.67610	27.69257				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	10.69486	101.56575	10.62349				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.60924	100.11486	9.51744				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	11.52648	107.35953	11.44468				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	21.50114	121.64737	21.33249				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	3.51180	105.50721	3.46648				0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525				0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525				0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	94.80519	100.00000	94.07216				0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223				0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN874	On 16/02/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	88.37772	100.00000	87.74038			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	64.12439	100.00000	63.69842			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	64.12439	100.00000	63.69842			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	59.59120	100.00000	59.19533			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	59.45895	100.00000	59.06396			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	59.32700	100.00000	58.93288			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	64.12439	100.00000	63.69842			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	64.12439	100.00000	63.69842			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672	96.06451	99.68672	95.31429		2,990,601,600,000.00	30,000,000	15,000,000.00	
SYN951	On 21/01/2013	Spot Bond	99.60062	94.58014	99.60062	93.85346		0.00	0	0.00	
SYN953	On 05/02/2013	Spot Bond	99.38728	91.07254	99.38728	90.40001		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN954	On 21/01/2013	Spot Bond	99.60314	94.58001	99.60314	93.85331				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	89.52800	99.28767	88.87864				0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	89.09678	99.25974	88.45383				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	88.24767	99.20138	87.61723				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	88.24759	99.20211	87.61715				0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	88.03805	99.18693	87.41069				0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	92.90808	99.50500	92.20745				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	87.41552	99.14341	86.79723				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	86.80233	99.09929	86.19294				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	86.60067	99.07862	85.99421				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	85.99949	99.03521	85.40166				0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	94.65606	98.12653	93.93892				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	82.75454	98.78368	82.20222				0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	94.09600	99.57277	93.37691				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	20.06965	119.55998	19.91523				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.08642	111.67266	10.01293				0.00	0	11,500,000.00
T018	On 15/07/2014	Spot Bond	100.00000	41.18535	100.00000	40.91397				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000	34.35927	100.00000	33.59137			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	42.98936	104.23307	42.69150			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	94.33731	99.58856	93.61443			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	90.84869	99.37012	90.17956			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	83.49098	98.86706	82.92835			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	99.29473	66.82424	99.29473	66.82422			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	90.91305	100.66418	90.24389			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	98.21610	101.16928	97.43815			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	96.67678	101.07247	95.92364			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	16.13416	100.91059	16.01624			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	15.47276	110.02135	15.36257			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	86.27907	100.30600	85.67836			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	40.53737	100.55190	40.29588			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	58.76592	100.62855	60.11723			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.93792	101.17076	6.87248			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.15151	101.20716	7.08404			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	11.02646	103.42947	10.95177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond	100.80622	3.64593	100.80622	3.54155				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	3.64318	100.83814	3.53885				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	3.63736	100.90574	3.53315				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	0.00000	100.17362	0.00000				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	0.00000	100.18041	0.00000				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	3.09421	100.00000	2.91573				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.61026	101.28535	7.53841				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	3.63824	100.89554	3.53401				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.58958	101.45249	8.50837				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	3.62915	101.00134	3.52510				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.60354	102.14068	12.48369				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	3.59146	101.44362	3.48817				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.59267	101.20953	11.50772				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.90876	101.06155	6.85820				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.43743	101.14347	7.38297				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.52632	105.45079	7.46911				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.49265	101.30716	8.43035				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.96072	101.37985	8.89496			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.88836	102.14790	13.78574			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.26966	101.15653	11.18711			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	13.59855	101.18212	13.49892			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.53700	101.20040	11.45246			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.61278	101.18212	7.55701			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.73011	101.20040	7.67346			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.78875	101.20953	7.73167			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.35879	101.17116	11.27558			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.53700	101.20040	11.45246			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.14902	101.30089	12.05992			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.37472	101.30089	8.31329			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.14902	101.30089	12.05992			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.03771	101.44699	12.94196			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.54402	101.48350	9.47391			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	12.98222	101.43786	12.88688			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.39910	102.16719	17.27053			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.18646	102.21271	14.08159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.56387	102.19450	17.43403			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	54.30081	99.87885	44.38270			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	23.80740	111.48563	23.63417		2,675,655,120.00	24,000	2,648,000.00	
TL20	On 22/02/2020	Spot Bond	102.36770	11.32178	102.36770	11.25654			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	10.53065	111.51511	10.45359		7,694,542,590.00	69,000	995,737,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	11.50398	120.69176	11.41431		6,638,046,800.00	55,000	277,732,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	10.16575	122.92168	10.08534			0.00	0	85,955,000.00
TN25	On 19/08/2025	Spot Bond	112.54971	11.68487	112.54971	11.60013			0.00	0	134,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	9.40514	105.64973	9.33926		8,557,628,130.00	81,000	11,162,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.75373	100.66243	7.65134			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.93529	100.67816	7.83048			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	8.16518	100.69808	8.05732			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	8.18937	100.70018	8.08120			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	9.32564	100.79857	9.20235			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.83532	101.00182	15.62563			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	33.80344	101.21676	32.98891			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	17.46313	101.26720	17.04220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond	101.29746	14.97952	101.29746	14.61837			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.00000	10.00000	99.91972			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.00000	9.75000	99.92172			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.00000	100.00000	9.92284			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	64.00091	100.00000	63.63733			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	84.84252	98.80121	84.26198			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	75.19762	97.87620	74.74545			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	99.84733	99.18602	99.84733	98.38518			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	67.25694	99.82860	66.88782			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	90.62513	99.36331	89.95932			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	71.33910	97.76060	70.93250			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.15991	120.75743	12.06507			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	44.16499	101.23503	43.84126			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.54215	101.32511	14.43547			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	24.62144	101.70719	24.44022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond	110.55481	13.52942	110.55481	13.43110				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	62.27287	100.00000	61.82139				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	62.52320	100.00000	62.06990				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	62.60664	100.00000	62.15274				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	22.04203	100.80302	21.83481				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.84201	100.83292	13.71184				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.31661	100.83423	10.21958				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	90.97022	100.00000	90.33109				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	90.49849	100.36906	89.86067				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	10.79372	128.75000	10.72056				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	14.62490	121.77342	14.51008			2,435,468,400.00	20,000	95,887,225.00	
WS05	On 01/08/2018	Spot Bond	243.55465	7.52217	243.55465	7.41882			836,123,113,450.00	3,433,000	33,518,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	20.47995	107.94222	20.33397				0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	110.97172	10.66480	110.97172	10.58706				0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	8.92477	113.15781	8.85869				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	8.79457	112.59168	8.72972				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	8.63117	113.82178	8.56696				0.00	0	27,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On 31/08/2013	Spot Bond	96.69614	59.27695	96.69614	58.89073			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	48.97199	95.45272	48.65802			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	16.23873	87.68655	16.14276			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	38.28316	93.89641	38.04103			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	31.89872	92.71091	31.70125			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.36915	86.49267	13.29018			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	23.83982	90.84932	23.69230			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	16.21019	87.67412	16.11440			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.01073	67.16812	2.00111			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.86454	100.00000	7.81987			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03167	100.00000	0.03149			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.86454	100.00000	7.81987			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	21.07237	100.00000	20.95266			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	21.55809	100.00000	21.43562			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	20.21013	100.00000	20.09532			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	20.21013	100.00000	20.09532			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.16357	100.00000	19.05471			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	19.16357	100.00000	19.05471			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000		18.13673	100.00000	18.03370			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		18.13673	100.00000	18.03370			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		17.06740	100.00000	16.97044			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		17.06740	100.00000	16.97044			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		16.09164	100.00000	16.00023			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		16.09164	100.00000	16.00023			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		15.14289	100.00000	15.05686			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		15.14289	100.00000	15.05686			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		14.33149	100.00000	14.25007			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		13.56356	100.00000	13.48651			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		10.14352	100.00000	10.08589			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		9.58179	100.00000	9.52735			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		9.01685	100.00000	8.96562			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		9.01685	100.00000	8.96562			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		8.53370	100.00000	8.48522			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		8.06112	100.00000	8.01532			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		7.58584	100.00000	7.54274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :								74,669,147,366,274.70	,422,628,769	91 181 166 432.00	
<b>Grand Total:</b>								<b>74,669,166,041,696.70</b>	<b>422,629,739</b>	<b>91 182 523 419.00</b>	