



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 27/12/2012

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			8.58630	8.58630	8.66770	8.66770		13.34	30,532,882.80	3,556	303,442.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	10.49320	0.01049	13.06400	0.01306	10.493	22.70	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,974.19320	1.97419	1,895.36400	1.89536	1,974.193	22.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	7.50280	0.00750	9.35650	0.00936	7.503	23.92	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,271.20280	2.27120	2,191.65650	2.19166	2,271.203	23.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	6.43790	0.00644	8.03320	0.00803	6.438	24.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,420.13790	2.42014	2,340.33320	2.34033	2,420.138	24.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	35.30210	0.03530	43.39300	0.04339	35.302	18.20	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	1,049.00210	1.04900	975.69300	0.97569	1,049.002	18.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	20.32380	0.02032	24.88520	0.02489	20.324	20.19	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,434.02380	1.43402	1,357.18520	1.35719	1,434.024	20.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	15.99670	0.01600	19.52520	0.01953	15.997	21.18	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,629.69670	1.62970	1,551.82520	1.55183	1,629.697	21.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	44.55800	0.04456	54.73770	0.05474	44.558	17.46	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	908.25800	0.90826	837.03770	0.83704	908.258	17.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	41.16670	0.04117	50.61180	0.05061	41.167	17.70	0.00	0	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	954.86670	0.95487	882.91180	0.88291	954.867	17.70	0.00	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	38.09170		0.03809	46.82920	0.04683	38.092	17.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	1,001.79170		1.00179	929.12920	0.92913	1,001.792	17.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	54.90600		0.05491	67.56330	0.06756	54.906	16.79	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	788.60600		0.78861	719.86330	0.71986	788.606	16.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	52.27320		0.05227	64.30440	0.06430	52.273	16.94	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	815.97320		0.81597	746.60440	0.74660	815.973	16.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	47.46070		0.04746	58.34030	0.05834	47.461	17.25	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	871.16070		0.87116	800.64030	0.80064	871.161	17.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	80.05110		0.08005	98.49400	0.09849	80.051	15.66	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	593.75110		0.59375	530.79400	0.53079	593.751	15.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	61.71160		0.06171	75.96800	0.07597	61.712	16.43	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	725.41160		0.72541	658.26800	0.65827	725.412	16.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	56.75220		0.05675	69.84570	0.06985	56.752	16.69	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	770.45220		0.77045	702.14570	0.70215	770.452	16.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	128.36810		0.12837	157.31120	0.15731	128.368	14.49	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	392.06810		0.39207	339.61120	0.33961	392.068	14.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	116.54690		0.11655	143.15010	0.14315	116.547	14.71	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	430.24690		0.43025	375.45010	0.37545	430.247	14.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	96.23520		0.09624	118.62870	0.11863	96.235	15.17	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	509.93520		0.50994	450.92870	0.45093	509.935	15.17	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	208.63480		0.20863	253.87410	0.25387	208.635	13.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	222.33480		0.22233	186.17410	0.18617	222.335	13.34	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	171.82200		0.17182	208.71680	0.20872	171.822	13.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	285.52200		0.28552	241.01680	0.24102	285.522	13.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	155.88960		0.15589	189.98310	0.18998	155.890	14.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	319.58960		0.31959	272.28310	0.27228	319.590	14.03	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	377.50870		0.37751	440.93110	0.44093	377.509	12.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	91.20870		0.09121	73.23110	0.07323	91.209	12.80	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	313.48890		0.31349	371.23640	0.37124	313.489	12.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	127.18890		0.12719	103.53640	0.10354	127.189	12.98	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	257.21480		0.25721	308.81530	0.30882	257.215	13.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	170.91480		0.17091	141.11530	0.14112	170.915	13.16	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	661.10190		0.66110	738.30470	0.73830	661.102	12.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	24.80190		0.02480	20.60470	0.02060	24.802	12.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	616.23320		0.61623	692.48290	0.69248	616.233	12.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	29.93320		0.02993	24.78290	0.02478	29.933	12.84	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	529.26650		0.52927	603.10240	0.60310	529.267	12.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	42.96650		0.04297	35.40240	0.03540	42.966	12.63	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	706.75030		0.70675	784.75890	0.78476	706.750	13.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	20.45030		0.02045	17.05890	0.01706	20.450	13.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.68780		8.68780	8.76950	8.76950		14.53	0.00	0	53,042.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	103.55020		0.10355	115.95300	0.11595	103.550	18.90	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,265.75020		1.26575	1,196.45300	1.19645	1,265.750	18.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	174.52850		0.17453	195.92520	0.19593	174.528	16.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	786.72850		0.78673	726.42520	0.72643	786.729	16.81	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	157.83620		0.15784	177.10200	0.17710	157.836	17.19	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	870.03620		0.87004	807.60200	0.80760	870.036	17.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	118.48940		0.11849	132.86380	0.13286	118.489	18.34	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	1,130.68940		1.13069	1,063.36380	1.06336	1,130.689	18.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	321.54010		0.32154	361.03270	0.36103	321.540	14.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	373.74010		0.37374	331.53270	0.33153	373.740	14.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	317.89150		0.31789	356.71440	0.35671	317.892	14.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	380.09150		0.38009	337.21440	0.33721	380.092	14.71	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	314.28770		0.31429	352.71630	0.35272	314.288	14.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	386.48770		0.38649	343.21630	0.34322	386.488	14.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			8.79560		8.79560	8.87690	8.87690		15.21	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	233.06330		0.23306	253.39890	0.25340	233.063	17.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	1,087.46330		1.08746	1,026.49890	1.02650	1,087.463	17.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	231.44900		0.23145	251.62370	0.25162	231.449	17.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1,095.84900		1.09585	1,034.72370	1.03472	1,095.849	17.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	161.91000		0.16191	175.48850	0.17549	161.910	19.65	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,566.31000		1.56631	1,498.58850	1.49859	1,566.310	19.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	470.25960		0.47026	512.11550	0.51212	470.260	15.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	424.65960		0.42466	385.21550	0.38522	424.660	15.06	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	234.69620		0.23470	255.19140	0.25519	234.696	17.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	1,079.09620		1.07910	1,018.29140	1.01829	1,079.096	17.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			8.89580		8.89580	8.97760	8.97760		15.76	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	500.89700		0.50090	537.32690	0.53733	500.897	16.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	632.99700		0.63300	587.62690	0.58763	632.997	16.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	330.81290		0.33081	354.82190	0.35482	330.813	17.98	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,125.01290		1.12501	1,067.22190	1.06722	1,125.013	17.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	240.45880		0.24046	257.93040	0.25793	240.459	19.57	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,614.65880		1.61466	1,550.33040	1.55033	1,614.659	19.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	535.78630		0.53579	574.22450	0.57422	535.786	15.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	567.88630		0.56789	524.52450	0.52452	567.886	15.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	517.98730		0.51799	555.46180	0.55546	517.987	15.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	600.08730		0.60009	555.76180	0.55576	600.087	15.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	510.34620		0.51035	547.40610	0.54741	510.346	16.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	614.54620		0.61455	569.80610	0.56981	614.546	16.04	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,041.36720		1.04137	1,114.71720	1.11472	1,041.367	13.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	145.56720		0.14557	137.11720	0.13712	145.567	13.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	604.57250		0.60457	647.37770	0.64738	604.573	15.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	458.77250		0.45877	419.77770	0.41978	458.773	15.33	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	546.03420		0.54603	585.02530	0.58503	546.034	15.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	550.23420		0.55023	507.42530	0.50743	550.234	15.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.07360		9.07360	9.15390	9.15390		16.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,025.80940		1.02581	1,082.40250	1.08240	1,025.809	14.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	502.20940		0.50221	478.50250	0.47850	502.209	14.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	650.82100		0.65082	687.93950	0.68794	650.821	17.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,177.22100		1.17722	1,134.03950	1.13404	1,177.221	17.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,355.25930		1.35526	1,424.69420	1.42469	1,355.259	14.51	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	281.65930		0.28166	270.79420	0.27079	281.659	14.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,078.26920		1.07827	1,136.15970	1.13616	1,078.269	14.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	454.66920		0.45467	432.25970	0.43226	454.669	14.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,051.72690		1.05173	1,108.97220	1.10897	1,051.727	14.90	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	478.12690		0.47813	455.07220	0.45507	478.127	14.90	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.80170		9.80170	9.87680	9.87680		17.69	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,440.15970		1.44016	1,501.60280	1.50160	1,440.160	16.71	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	788.45970		0.78846	774.80280	0.77480	788.460	16.71	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,420.67650		1.42068	1,481.58780	1.48159	1,420.676	16.82	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	818.97650		0.81898	804.78780	0.80479	818.976	16.82	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,401.67290		1.40167	1,462.05210	1.46205	1,401.673	16.94	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	849.97290		0.84997	835.25210	0.83525	849.973	16.94	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.58630		8.58630	8.66770	8.66770		13.34	0.00	0	1,432.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	17,519.73710		0.17520	21,266.97620	0.21267	17,519.737	13.75	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	27,889.73710		0.27890	23,496.97620	0.23497	27,889.737	13.75	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	15,895.28850		0.15895	19,359.53800	0.19360	15,895.289	13.98	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	31,265.28850		0.31265	26,589.53800	0.26590	31,265.289	13.98	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	15,588.95970		0.15589	18,998.31460	0.18998	15,588.960	14.03	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	31,958.95970		0.31959	27,228.31460	0.27228	31,958.960	14.03	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	15,288.42570		0.15288	18,643.63760	0.18644	15,288.426	14.07	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	32,658.42570		0.32658	27,873.63760	0.27874	32,658.426	14.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	9,265.12110		0.09265	11,427.57470	0.11428	9,265.121	15.26		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	52,635.12110		0.52635	46,657.57470	0.46658	52,635.121	15.26		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.68780		8.68780	8.76950	8.76950		14.53		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	31,789.14750		0.31789	35,671.44360	0.35671	31,789.148	14.71		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	38,009.14750		0.38009	33,721.44360	0.33721	38,009.148	14.71		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	31,428.76530		0.31429	35,271.62900	0.35272	31,428.765	14.75		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	38,648.76530		0.38649	34,321.62900	0.34322	38,648.765	14.75		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	32,154.01190		0.32154	36,103.26740	0.36103	32,154.012	14.68		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	37,374.01190		0.37374	33,153.26740	0.33153	37,374.012	14.68		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.79560		8.79560	8.87690	8.87690		15.21		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	41,448.02070		0.41448	45,151.49260	0.45151	41,448.021	15.52		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	51,888.02070		0.51888	47,461.49260	0.47461	51,888.021	15.52		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	41,106.11350		0.41106	44,781.40770	0.44781	41,106.114	15.56		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	52,546.11350		0.52546	48,091.40770	0.48091	52,546.113	15.56		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	41,792.95600		0.41793	45,530.19760	0.45530	41,792.956	15.49		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	51,232.95600		0.51233	46,840.19760	0.46840	51,232.956	15.49		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.87510		13.87510	14.02940	14.02940		10.24		10,614,451.50	765	8,611.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	604.69410		0.60469	742.34990	0.74235	604.694	9.84		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	69.59410		0.06959	52.94990	0.05295	69.594	9.84		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	596.89260		0.59689	733.54890	0.73355	596.893	9.85		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	71.79260		0.07179	54.14890	0.05415	71.793	9.85		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	589.14110		0.58914	725.23560	0.72524	589.141	9.86		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	74.04110		0.07404	55.83560	0.05584	74.041	9.86		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	110.85050		0.11085	157.67530	0.15768	110.850	11.44		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	635.75050		0.63575	528.27530	0.52828	635.751	11.44		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	465.49730		0.46550	590.76380	0.59076	465.497	9.98		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	120.39730		0.12040	91.36380	0.09136	120.397	9.98		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	358.46950		0.35847	470.28840	0.47029	358.469	10.10		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	183.36950		0.18337	140.88840	0.14089	183.370	10.10	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	254.99390		0.25499	348.70300	0.34870	254.994	10.24	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	279.89390		0.27989	219.30300	0.21930	279.894	10.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.03480		14.03480	14.18970	14.18970		12.03	884,192.40	63	2,320.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	235.64670		0.23565	278.62480	0.27862	235.647	13.63	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,000.84670		1.00085	888.92480	0.88892	1,000.847	13.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	155.27810		0.15528	184.61980	0.18462	155.278	14.62	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,420.47810		1.42048	1,294.91980	1.29492	1,420.478	14.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	349.63070		0.34963	411.96010	0.41196	349.631	12.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	654.83070		0.65483	562.26010	0.56226	654.831	12.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	331.84950		0.33185	391.26460	0.39126	331.849	12.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	697.04950		0.69705	601.56460	0.60156	697.049	12.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	267.68570		0.26769	316.11420	0.31611	267.686	13.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	882.88570		0.88289	776.41420	0.77641	882.886	13.32	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	573.76670		0.57377	671.78370	0.67178	573.767	11.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	328.96670		0.32897	272.08370	0.27208	328.967	11.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	568.57580		0.56858	665.99380	0.66599	568.576	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	333.77580		0.33378	276.29380	0.27629	333.776	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	563.41950		0.56342	660.24170	0.66024	563.419	11.70	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	338.61950		0.33862	280.54170	0.28054	338.619	11.70	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,051.05830		2.05106	2,206.18010	2.20618	2,051.058	12.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	16.25830		0.01626	16.48010	0.01648	16.258	12.81	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,112.11070		1.11211	1,253.44200	1.25344	1,112.111	10.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	77.31070		0.07731	63.74200	0.06374	77.311	10.85	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.20470		14.20470	14.35860	14.35860		12.73	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	435.71400		0.43571	482.91080	0.48291	435.714	13.75	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	981.01400		0.98101	874.31080	0.87431	981.014	13.75	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	433.06740		0.43307	479.95530	0.47996	433.067	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	On 16/09/2013	Foreign Exchange Future	14.76	Put	988.36740		0.98837	881.35530	0.88136	988.367	13.77	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	438.37960		0.43838	485.88720	0.48589	438.380	13.73	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	973.67960		0.97368	867.28720	0.86729	973.680	13.73	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.36260		14.36260	14.51620	14.51620		13.29	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	572.07710		0.57208	617.91630	0.61792	572.077	14.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,109.47710		1.10948	1,001.71630	1.00172	1,109.477	14.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	569.31160		0.56931	614.90260	0.61490	569.312	14.23	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,116.71160		1.11671	1,008.70260	1.00870	1,116.712	14.23	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	574.85900		0.57486	620.95370	0.62095	574.859	14.19	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,102.25900		1.10226	994.75370	0.99475	1,102.259	14.19	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09980		0.09980	0.10270	0.10270		15.22	0.00	0	24,111.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,005.31490		0.01005	1,280.81530	0.01281	1,005.315	15.62	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	25.31490		0.00025	10.81530	0.00011	25.315	15.62	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	275.70730		0.00276	433.10660	0.00433	275.707	15.22	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	295.70730		0.00296	163.10660	0.00163	295.707	15.22	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	50.93550		0.00051	84.28390	0.00084	50.936	17.55	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,070.93550		0.01071	814.28390	0.00814	1,070.936	17.55	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10110		0.10110	0.10400	0.10400		16.72	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,196.55750		0.01197	1,453.37510	0.01453	1,196.558	16.72	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	86.55750		0.00087	53.37510	0.00053	86.558	16.72	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	513.12850		0.00513	672.58830	0.00673	513.128	16.72	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	403.12850		0.00403	272.58830	0.00273	403.128	16.72	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	202.29040		0.00202	264.26550	0.00264	202.290	18.64	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,092.29040		0.01092	864.26550	0.00864	1,092.290	18.64	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.40210		11.40210	11.46200	11.46200		12.03	9,383,928.30	823	34,335.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	492.00220		0.49200	540.63660	0.54064	492.002	11.36	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	89.90220		0.08990	78.63660	0.07864	89.902	11.36	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	484.91450		0.48491	533.20450	0.53320	484.914	11.38	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	92.81450		0.09281	81.20450	0.08120	92.815	11.38	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	29.57180		0.02957	33.36410	0.03336	29.572	15.29	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,267.47180		1.26747	1,211.36410	1.21136	1,267.472	15.29	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	513.63720		0.51364	563.27460	0.56327	513.637	11.31	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	81.53720		0.08154	71.27460	0.07127	81.537	11.31	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	499.15180		0.49915	548.12730	0.54813	499.152	11.34	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	87.05180		0.08705	76.12730	0.07613	87.052	11.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.54720		11.54720	11.60650	11.60650		13.06	0.00	0	34,915.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	558.39600		0.55840	594.15420	0.59415	558.396	12.47	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	251.19600		0.25120	227.65420	0.22765	251.196	12.47	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	552.89130		0.55289	588.35130	0.58835	552.891	12.49	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	255.69130		0.25569	231.85130	0.23185	255.691	12.49	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	547.43410		0.54743	582.59280	0.58259	547.434	12.51	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	260.23410		0.26023	236.09280	0.23609	260.234	12.51	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.70230		11.70230	11.76080	11.76080		13.72	0.00	0	23,020.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	439.69130		0.43969	458.35940	0.45836	439.691	14.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	727.39130		0.72739	687.55940	0.68756	727.391	14.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	436.47540		0.43648	454.98930	0.45499	436.475	14.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	734.17540		0.73418	694.18930	0.69419	734.175	14.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	433.28060		0.43328	451.64920	0.45165	433.281	14.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	740.98060		0.74098	700.84920	0.70085	740.981	14.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.84830		11.84830	11.90670	11.90670		14.18	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	968.66830		0.96867	1,006.76080	1.00676	968.668	13.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	320.36830		0.32037	300.06080	0.30006	320.368	13.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	836.37260		0.83637	869.01840	0.86902	836.373	13.46	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	431.07260		0.43107	405.31840	0.40532	431.073	13.46	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	811.71100		0.81171	843.59890	0.84360	811.711	13.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	456.41100	0.45641	429.89890	0.42990	456.411	13.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	787.77170	0.78777	818.91790	0.81892	787.772	13.63	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	482.47170	0.48247	455.21790	0.45522	482.472	13.63	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.43194	114.43194	114.40324	114.40324			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,441.94000	3.44194	3,413.24000	3.41324	3,441.940		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	3,431.94000	3.43194	3,403.24000	3.40324	3,431.940		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	3,421.94000	3.42194	3,393.24000	3.39324	3,421.940		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			114.12337	114.12337	114.09040	114.09040			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,133.37000	8.13337	8,100.40000	8.10040	8,133.370		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	8,123.37000	8.12337	8,090.40000	8.09040	8,123.370		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	8,113.37000	8.11337	8,080.40000	8.08040	8,113.370		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			119.34516	119.34516	119.30966	119.30966			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,355.16000	6.35516	6,319.66000	6.31966	6,355.160		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	6,345.16000	6.34516	6,309.66000	6.30966	6,345.160		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	6,335.16000	6.33516	6,299.66000	6.29966	6,335.160		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			489.92900		489.92900	490.60900	490.60900				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			496.09200		496.09200	496.77600	496.77600				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			437.04600		437.04600	437.66500	437.66500				0.00	0	1,070.00
ALBI	On 02/05/2013	Index Future			442.54400		442.54400	443.16700	443.16700				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			8.84960		8.84960	8.96250	8.96250		9.81		0.00	0	8,120.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	384.52160	0.38452	479.47090	0.47947	384.522	9.86		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	44.92160	0.04492	26.97090	0.02697	44.922	9.86		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	551.10700	0.55111	657.92980	0.65793	551.107	10.32		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	20.10700	0.02011	14.02980	0.01403	20.107	10.32		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	504.76600	0.50477	610.51810	0.61052	504.766	10.05		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	23.76600	0.02377	16.61810	0.01662	23.766	10.05		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	460.00740	0.46001	563.60460	0.56360	460.007	9.87		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	29.00740	0.02901	19.70460	0.01970	29.007	9.87		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future			8.89940		8.89940	9.01170	9.01170			2,847,808.00	320	7,790.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	139.40000	0.13940	251.70000	0.25170	139.400			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	159.40000	0.15940	271.70000	0.27170	159.400			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	149.40000	0.14940	261.70000	0.26170	149.400			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			8.95350		8.95350	9.06380	9.06380		11.67		0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	373.39400	0.37339	432.76090	0.43276	373.394	11.62		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	329.89400	0.32989	278.96090	0.27896	329.894	11.62		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	382.69950	0.38270	443.00480	0.44300	382.699	11.59		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	319.19950	0.31920	269.20480	0.26920	319.200	11.59		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	378.02500	0.37803	437.85890	0.43786	378.025	11.60		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	324.52500	0.32453	274.05890	0.27406	324.525	11.60		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.00250		9.00250	9.11200	9.11200		12.11	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	275.98490		0.27598	310.01980	0.31002	275.985	13.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	753.48490		0.75348	678.01980	0.67802	753.485	13.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	280.78160		0.28078	315.61170	0.31561	280.782	13.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	738.28160		0.73828	663.61170	0.66361	738.282	13.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	278.36900		0.27837	312.80170	0.31280	278.369	13.19	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	745.86900		0.74587	670.80170	0.67080	745.869	13.19	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.38660		9.38660	9.47650	9.47650		13.43	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,247.34360		2.24734	2,331.59650	2.33160	2,247.344	12.91	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	110.74360		0.11074	105.09650	0.10510	110.744	12.91	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,203.85230		2.20385	2,287.79490	2.28779	2,203.852	12.88	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	117.25230		0.11725	111.29490	0.11129	117.252	12.88	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,160.65230		2.16065	2,244.27230	2.24427	2,160.652	12.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	124.05230		0.12405	117.77230	0.11777	124.052	12.84	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.63480		8.63480	8.71360	8.71360		13.35	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	213.98680		0.21399	265.76080	0.26576	213.987	13.34	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	219.18680		0.21919	192.16080	0.19216	219.187	13.34	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	209.24850		0.20925	260.47590	0.26048	209.248	13.35	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	224.44850		0.22445	196.87590	0.19688	224.448	13.35	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	205.03270		0.20503	255.25980	0.25526	205.033	13.38	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	230.23270		0.23023	201.65980	0.20166	230.233	13.38	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.71900		8.71900	8.79760	8.79760		12.85	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	225.98170		0.22598	252.40120	0.25240	225.982	13.55	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	446.98170		0.44698	394.80120	0.39480	446.982	13.55	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	222.91360		0.22291	249.00740	0.24901	222.914	13.58	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	453.91360		0.45391	401.40740	0.40141	453.914	13.58	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	219.88990		0.21989	245.65680	0.24566	219.890	13.61	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	460.88990		0.46089	408.05680	0.40806	460.890	13.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.06230		0.06230	0.07540	0.07540				0.00	0	4,500.00
CF CANDO CACG	On 02/01/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00080		20,000.00080	20,000.00090	20,000.00090				0.00	20	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03560		0.03560	0.04300	0.04300				0.00	0	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			30,000.00000		30,000.00000	30,000.00010	30,000.00010				0.00	0	0.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			35,000.00040		35,000.00040	35,000.00050	35,000.00050				0.00	35	0.00
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			0.38190		0.38190	0.33250	0.33250				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.22140		0.22140	0.21990	0.21990				0.00	0	7,500.00
CF CANDO CACP	On 09/01/2013	Can-Do Future			0.00050		0.00050	0.00220	0.00220				0.00	0	100,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.44280		9.44280	9.50130	9.50130		12.85		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	401.14050		0.40114	441.88390	0.44188	401.141	12.43		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	98.34050		0.09834	80.58390	0.08058	98.340	12.43		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	394.36640		0.39437	434.71690	0.43472	394.366	12.44		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	101.56640		0.10157	83.41690	0.08342	101.566	12.44		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	387.66360		0.38766	427.61580	0.42762	387.664	12.45		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	104.86360		0.10486	86.31580	0.08632	104.864	12.45		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.57130		9.57130	9.63010	9.63010		14.20		0.00	0	25.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	383.60380		0.38360	383.34000	0.38334	383.604	14.18		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	352.30380		0.35230	293.24000	0.29324	352.304	14.18		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	379.23480		0.37923	378.68800	0.37869	379.235	14.20	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	357.93480		0.35793	298.58800	0.29859	357.935	14.20	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	375.10420		0.37510	374.08520	0.37409	375.104	14.23	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	363.80420		0.36380	303.98520	0.30399	363.804	14.23	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.81170		11.81170	11.87010	11.87010		14.06	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	599.23830		0.59924	624.34390	0.62434	599.238	14.22	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	677.53830		0.67754	644.24390	0.64424	677.538	14.22	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	595.47440		0.59547	620.43990	0.62044	595.474	14.23	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	683.77440		0.68377	650.33990	0.65034	683.774	14.23	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	591.73080		0.59173	616.56120	0.61656	591.731	14.25	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	690.03080		0.69003	656.46120	0.65646	690.031	14.25	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.49420		8.49420	8.57290	8.57290		12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	774.20000		0.77420	852.90000	0.85290	774.200	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	644.20000		0.64420	722.90000	0.72290	644.200	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	494.20000		0.49420	572.90020	0.57290	494.200	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.00000		0.00000	0.00020	0.00000	0.000	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	0.00000		0.00000	27.02110	0.02702	0.000	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	95.80000		0.09580	44.12110	0.04412	95.800	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	0.00000		0.00000	2.79710	0.00280	0.000	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	225.80000		0.22580	149.89710	0.14990	225.800	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	0.00000		0.00000	0.00520	0.00001	0.000	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	525.80000		0.52580	447.10520	0.44711	525.800	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	4.20000		0.00420	92.82550	0.09283	4.200	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	0.00000		0.00000	9.92550	0.00993	0.000	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	0.00000		0.00000	84.66880	0.08467	0.000	12.37	0.00	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	5.80000		0.00580	11.76880	0.01177	5.800	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	0.00000		0.00000	76.79260	0.07679	0.000	12.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	15.80000		0.01580	13.89260	0.01389	15.800	12.37	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.52940		8.52940	8.61060	8.61060		11.86	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	19.85130		0.01985	32.36220	0.03236	19.851	14.88	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	510.45130		0.51045	441.76220	0.44176	510.451	14.88	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	89.60170		0.08960	131.90730	0.13191	89.602	12.24	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	170.20170		0.17020	131.30730	0.13131	170.202	12.24	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	86.37040		0.08637	127.64940	0.12765	86.370	12.30	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	176.97040		0.17697	137.04940	0.13705	176.970	12.30	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	59.59330		0.05959	91.31140	0.09131	59.593	12.94	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	250.19330		0.25019	200.71140	0.20071	250.193	12.94	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	681.98580		0.68199	762.81440	0.76281	681.986	13.57	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	2.58580		0.00259	2.21440	0.00221	2.586	13.57	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	535.51570		0.53552	615.77600	0.61578	535.516	12.71	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	6.11570		0.00612	5.17600	0.00518	6.116	12.71	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	92.94600		0.09295	136.28630	0.13629	92.946	12.18	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	163.54600		0.16355	125.68630	0.12569	163.546	12.18	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.56300		8.56300	8.64410	8.64410		12.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	122.86170		0.12286	156.65330	0.15665	122.862	13.57	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	279.86170		0.27986	232.55330	0.23255	279.862	13.57	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	59.56000		0.05956	78.32130	0.07832	59.560	15.01	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	516.56000		0.51656	454.22130	0.45422	516.560	15.01	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	163.90940		0.16391	208.03060	0.20803	163.909	12.99	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	200.90940		0.20091	163.93060	0.16393	200.909	12.99	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	160.05000		0.16005	203.00630	0.20301	160.050	13.04	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	207.05000		0.20705	168.90630	0.16891	207.050	13.04	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	156.27470		0.15627	198.07030	0.19807	156.275	13.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.62	Put	213.27470		0.21327	173.97030	0.17397	213.275	13.09	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	723.40460		0.72340	802.06210	0.80206	723.405	13.31	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	10.40460		0.01040	7.96210	0.00796	10.405	13.31	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	582.94920		0.58295	659.80150	0.65980	582.949	12.84	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	19.94920		0.01995	15.70150	0.01570	19.949	12.84	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.59560		8.59560	8.67710	8.67710		13.44	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	99.03430		0.09903	120.14590	0.12015	99.034	15.54	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	563.43430		0.56343	503.04590	0.50305	563.434	15.54	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	106.18660		0.10619	128.69410	0.12869	106.187	15.35	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	530.58660		0.53059	471.59410	0.47159	530.587	15.35	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	102.54180		0.10254	124.34020	0.12434	102.542	15.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	546.94180		0.54694	487.24020	0.48724	546.942	15.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	100.77100		0.10077	122.22350	0.12222	100.771	15.49	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	555.17100		0.55517	495.12350	0.49512	555.171	15.49	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	629.31520		0.62932	705.52950	0.70553	629.315	12.83	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	33.71520		0.03372	28.42950	0.02843	33.715	12.83	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.63140		8.63140	8.71290	8.71290		14.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	153.69670		0.15370	178.91070	0.17891	153.697	15.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	562.29670		0.56230	506.01070	0.50601	562.297	15.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	151.56350		0.15156	176.44390	0.17644	151.564	15.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	570.16350		0.57016	513.54390	0.51354	570.163	15.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	149.46210		0.14946	174.01450	0.17401	149.462	15.77	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	578.06210		0.57806	521.11450	0.52111	578.062	15.77	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	683.05290		0.68305	757.89700	0.75790	683.053	13.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	51.65290		0.05165	44.99700	0.04500	51.653	13.17	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	158.06750		0.15807	183.96100	0.18396	158.068	15.61	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	546.66750		0.54667	491.06100	0.49106	546.668	15.61	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.73140		8.73140	8.81300	8.81300		14.87	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.80	Call	148.60510		0.14861	163.99450	0.16399	148.605	18.58	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,217.20510		1.21721	1,150.99450	1.15099	1,217.205	18.58	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	249.65430		0.24965	276.21680	0.27622	249.654	16.42	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	708.25430		0.70825	653.21680	0.65322	708.254	16.42	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	247.36690		0.24737	273.66950	0.27367	247.367	16.45	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	715.96690		0.71597	660.66950	0.66067	715.967	16.45	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	245.12010		0.24512	271.15050	0.27115	245.120	16.49	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	723.72010		0.72372	668.15050	0.66815	723.720	16.49	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.77150		8.77150	8.85300	8.85300		15.00	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	273.04260		0.27304	298.87720	0.29888	273.043	16.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	801.54260		0.80154	745.87720	0.74588	801.543	16.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	270.85710		0.27086	296.47750	0.29648	270.857	16.84	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	809.35710		0.80936	753.47750	0.75348	809.357	16.84	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	181.43190		0.18143	198.16070	0.19816	181.432	18.60	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,249.93190		1.24993	1,185.16070	1.18516	1,249.932	18.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	286.64840		0.28665	313.84880	0.31385	286.648	16.61	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	755.14840		0.75515	700.84880	0.70085	755.148	16.61	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	275.25100		0.27525	301.30440	0.30130	275.251	16.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	793.75100		0.79375	738.30440	0.73830	793.751	16.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			8.80360		8.80360	8.88490	8.88490		15.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	307.75150		0.30775	334.82600	0.33483	307.752	16.83	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	814.15150		0.81415	759.92600	0.75993	814.151	16.83	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	206.19600		0.20620	223.75920	0.22376	206.196	18.64	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,282.59600		1.28260	1,218.85920	1.21886	1,282.596	18.64	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	314.75500		0.31476	342.48020	0.34248	314.755	16.73	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	791.15500		0.79115	737.58020	0.73758	791.155	16.73	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	312.39760		0.31240	339.90220	0.33990	312.398	16.76	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	798.79760		0.79880	745.00220	0.74500	798.798	16.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.30	Call	310.06310		0.31006	337.35180	0.33735	310.063	16.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	806.46310		0.80646	752.45180	0.75245	806.463	16.80	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.97721		113.97721	113.94298	113.94298			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	987.21000		0.98721	952.98000	0.95298	987.210		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	977.21000		0.97721	942.98000	0.94298	977.210		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	967.21000		0.96721	932.98000	0.93298	967.210		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			8.65880		92.05083	8.64041	92.21139			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	1,045.10000		1.04510	884.54000	0.88454	1,045.100		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	956.41000		0.95641	795.85000	0.79585	956.410		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	867.85000		0.86785	707.29000	0.70729	867.850		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			437.15600		437.15600	437.77100	437.77100			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	41,660.00000		4.16600	47,810.00000	4.78100	41,660.000		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	41,560.00000		4.15600	47,710.00000	4.77100	41,560.000		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	41,460.00000		4.14600	47,610.00000	4.76100	41,460.000		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			442.65500		442.65500	443.27400	443.27400			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	96,650.00000		9.66500	102,840.00000	10.28400	96,650.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	96,550.00000		9.65500	102,740.00000	10.27400	96,550.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	96,450.00000		9.64500	102,640.00000	10.26400	96,450.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
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			200.28500		200.28500	200.22200	200.22200			0.00	0	610.00
IGOV	On 02/05/2013	Index Future			202.80500		202.80500	202.73900	202.73900			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			542.44100		542.44100	542.30000	542.30000			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			3.22000		96.78000	3.80000	96.20000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.02000		94.98000	5.00000	95.00000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.97000		95.03000	4.96000	95.04000			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			4.94000		95.06000	4.93000	95.07000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.91000		95.09000	4.89000	95.11000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.89000		95.11000	4.88000	95.12000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.90000		95.10000	4.89000	95.11000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.95000		95.05000	4.94000	95.06000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.04000		94.96000	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			5.28000		94.72000	5.27000	94.73000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.40000		94.60000	5.40000	94.60000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.00580		7.00580	7.10830	7.10830		8.93		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	185.79450		0.18579	263.40570	0.26341	185.795	9.12		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	69.99450		0.06999	45.10570	0.04511	69.994	9.12		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	179.22130		0.17922	255.80340	0.25580	179.221	9.10		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	73.42130		0.07342	47.50340	0.04750	73.421	9.10		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	172.77170		0.17277	248.30040	0.24830	172.772	9.08		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	76.97170		0.07697	50.00040	0.05000	76.972	9.08		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.04920		7.04920	7.15150	7.15150		11.01		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	117.91290		0.11791	151.15930	0.15116	117.913	12.05		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	408.71290		0.40871	339.65930	0.33966	408.713	12.05		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	115.59210		0.11559	148.25780	0.14826	115.592	12.09		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	416.39210		0.41639	346.75780	0.34676	416.392	12.09		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	113.31910		0.11332	145.41240	0.14541	113.319	12.12		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	424.11910		0.42412	353.91240	0.35391	424.119	12.12		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			6.77916		110.51729	6.76001	110.66141				0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,938.56000		1.93856	2,082.68000	2.08268	1,938.560			0.00	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	2,011.98000		2.01198	2,156.10000	2.15610	2,011.980		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	2,085.33000		2.08533	2,229.45000	2.22945	2,085.330		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			6.82746		107.93797	6.80782	108.08269			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,550.17000		1.55017	1,694.89000	1.69489	1,550.170		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	1,622.39000		1.62239	1,767.11000	1.76711	1,622.390		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	1,694.55000		1.69455	1,839.27000	1.83927	1,694.550		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			6.87922		109.37181	6.85850	109.52094			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,901.99000		2.90199	3,051.12000	3.05112	2,901.990		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	2,971.36000		2.97136	3,120.49000	3.12049	2,971.360		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	3,040.67000		3.04067	3,189.80000	3.18980	3,040.670		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			5.31260		125.12030	5.29169	125.17629		1.97	0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,554.64000		2.55464	2,610.71000	2.61071	2,554.640	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.47000		0.00047	0.55000	0.00055	0.470	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,125.24000		3.12524	3,181.24000	3.18124	3,125.240	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.05000		0.00005	0.06000	0.00006	0.050	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,641.20000		3.64120	3,697.20000	3.69720	3,641.200	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000		0.00000	0.01000	0.00001	0.000	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,769.74000		3.76974	3,825.73000	3.82573	3,769.740	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	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	3,898.10000		3.89810	3,954.09000	3.95409	3,898.100	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			5.31516		119.82864	5.29247	119.88392		2.02		0.00	0	13,141.00
R157	On 02/05/2013	Bond Future	5.35	Call	607.21000		0.60721	643.38000	0.64338	607.210	2.01		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	522.39000		0.52239	503.28000	0.50328	522.390	2.01		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	620.27000		0.62027	656.80000	0.65680	620.270	2.01		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	511.12000		0.51112	492.37000	0.49237	511.120	2.01		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	594.32000		0.59432	630.12000	0.63012	594.320	2.01		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	533.84000		0.53384	514.36000	0.51436	533.840	2.01		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.31304		116.31481	5.28271	116.37228		1.85		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,100.68000		1.10068	1,139.68000	1.13968	1,100.680	1.86		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	558.87000		0.55887	540.40000	0.54040	558.870	1.86		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,112.48000		1.11248	1,151.67000	1.15167	1,112.480	1.86		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	551.85000		0.55185	533.57000	0.53357	551.850	1.86		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,088.95000		1.08895	1,127.75000	1.12775	1,088.950	1.86		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	565.96000		0.56596	547.29000	0.54729	565.960	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			7.25668		129.55593	7.23769	129.75153		12.36		735,618,570.54	5,678	53,168.00
R186	On 07/02/2013	Bond Future	7.00	Call	1,091.24000		1.09124	1,223.92000	1.22392	1,091.240	12.27		0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,770.72000		3.77072	3,707.80000	3.70780	3,770.720	12.27		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	2,133.25000		2.13325	2,309.20000	2.30920	2,133.250	12.36		0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	2,202.00000		2.20200	2,182.35000	2.18235	2,202.000	12.36		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,626.77000		3.62677	3,829.47000	3.82947	3,626.770	12.51		0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	1,157.02000		1.15702	1,164.12000	1.16412	1,157.020	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	12,413.45000		12.41345	12,612.72000	12.61272	12,413.450	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	20.59000		0.02059	24.26000	0.02426	20.590	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	11,530.50000		11.53050	11,731.24000	11.73124	11,530.500	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	33.85000		0.03385	38.99000	0.03899	33.850	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,707.38000		11.70738	11,907.80000	11.90780	11,707.380	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	30.70000		0.03070	35.52000	0.03552	30.700	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Call	11,972.47000		11.97247	12,172.43000	12.17243	11,972.470	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	26.48000		0.02648	30.84000	0.03084	26.480	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	5,481.32000		5.48132	5,693.04000	5.69304	5,481.320	12.66	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	543.00000		0.54300	559.12000	0.55912	543.000	12.66	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	7,566.62000		7.56662	7,776.53000	7.77653	7,566.620	12.81	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	227.47000		0.22747	241.78000	0.24178	227.470	12.81	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.32	Call	10,379.11000		10.37911	10,582.28000	10.58228	10,379.110	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	62.38000		0.06238	69.95000	0.06995	62.380	12.96	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.31443		131.11944	7.29500	131.31593		12.58	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,341.63000		4.34163	4,496.50000	4.49650	4,341.630	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,381.29000		3.38129	3,339.67000	3.33967	3,381.290	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,235.56000		4.23556	4,388.92000	4.38892	4,235.560	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,475.35000		3.47535	3,432.22000	3.43222	3,475.350	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,288.42000		4.28842	4,442.54000	4.44254	4,288.420	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,428.09000		3.42809	3,385.72000	3.38572	3,428.090	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.44951		129.36334	7.42861	129.56597		13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,248.52000		10.24852	10,415.15000	10.41515	10,248.520	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,622.61000		3.62261	3,586.61000	3.58661	3,622.610	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,893.98000		13.89398	14,076.98000	14.07698	13,893.980	13.91	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,133.21000		2.13321	2,113.58000	2.11358	2,133.210	13.91	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,129.33000		10.12933	10,295.28000	10.29528	10,129.330	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,683.16000		3.68316	3,646.48000	3.64648	3,683.160	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	10,188.86000		10.18886	10,355.16000	10.35516	10,188.860	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,652.77000		3.65277	3,616.44000	3.61644	3,652.770	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			217.95178		217.95178	217.92122	217.92122			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,961.78000		4.96178	4,931.22000	4.93122	4,961.780		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	4,951.78000		4.95178	4,921.22000	4.92122	4,951.780		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	4,941.78000		4.94178	4,911.22000	4.91122	4,941.780		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			286.93842		286.93842	286.86830	286.86830			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	7,948.42000		7.94842	7,878.30000	7.87830	7,948.420		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	7,938.42000		7.93842	7,868.30000	7.86830	7,938.420		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	7,928.42000		7.92842	7,858.30000	7.85830	7,928.420		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			290.54808		290.54808	290.47430	290.47430			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,158.08000		8.15808	8,084.30000	8.08430	8,158.080		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	8,148.08000		8.14808	8,074.30000	8.07430	8,148.080		0.00	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	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	8,138.08000	8.13808	8,064.30000	8.06430	8,138.080		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.01321	107.80214	4.99109	107.84255		1.38	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	172.20000	0.17220	198.21000	0.19821	172.200	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	232.88000	0.23288	218.48000	0.21848	232.880	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,068.99000	1.06899	1,109.49000	1.10949	1,068.990	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	4.31000	0.00431	4.40000	0.00440	4.310	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,138.94000	2.13894	2,179.35000	2.17935	2,138.940	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	2,227.80000	2.22780	2,268.21000	2.26821	2,227.800	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,316.57000	2.31657	2,356.98000	2.35698	2,316.570	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			4.97445	109.10310	4.94969	109.14281		1.22	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	6.18000	0.00618	7.66000	0.00766	6.180	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,502.33000	1.50233	1,464.10000	1.46410	1,502.330	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	6.58000	0.00658	8.14000	0.00814	6.580	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,486.39000	1.48639	1,448.24000	1.44824	1,486.390	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	5.79000	0.00579	7.20000	0.00720	5.790	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,518.27000	1.51827	1,479.97000	1.47997	1,518.270	1.15	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.80595	107.63523	4.76832	107.67663		1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	409.22000	0.40922	432.18000	0.43218	409.220	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	415.77000	0.41577	397.33000	0.39733	415.770	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	415.09000	0.41509	438.23000	0.43823	415.090	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	410.64000	0.41064	392.38000	0.39238	410.640	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	403.39000	0.40339	426.18000	0.42618	403.390	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	420.94000	0.42094	402.33000	0.40233	420.940	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			217.66066	217.66066	217.59894	217.59894			0.00	0	51,536.00
R202	On 07/02/2013	Bond Future	204.99	Call	12,670.66000	12.67066	12,608.94000	12.60894	12,670.660		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	12,660.66000	12.66066	12,598.94000	12.59894	12,660.660		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	12,650.66000	12.65066	12,588.94000	12.58894	12,650.660		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			220.39860	220.39860	220.33433	220.33433			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	9,358.60000	9.35860	9,294.33000	9.29433	9,358.600		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	9,348.60000	9.34860	9,284.33000	9.28433	9,348.600		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	9,338.60000	9.33860	9,274.33000	9.27433	9,338.600		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			5.77483	113.25825	5.75495	113.34207		4.20	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	256.53000	0.25653	298.69000	0.29869	256.530	4.12	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,251.60000	1.25160	1,209.94000	1.20994	1,251.600	4.12	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,573.04000	1.57304	1,656.48000	1.65648	1,573.040	4.23	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	171.60000	0.17160	171.22000	0.17122	171.600	4.23	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,830.02000	2.83002	2,915.56000	2.91556	2,830.020	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	29.20000	0.02920	30.92000	0.03092	29.200	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,779.98000	4.77998	4,864.03000	4.86403	4,779.980	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	1.04000		0.00104	1.27000	0.00127	1.040	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,613.17000		5.61317	5,697.05000	5.69705	5,613.170	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.17000		0.00017	0.23000	0.00023	0.170	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,026.43000		3.02643	3,111.79000	3.11179	3,026.430	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	21.69000		0.02169	23.23000	0.02323	21.690	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,224.10000		3.22410	3,309.26000	3.30926	3,224.100	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	15.91000		0.01591	17.25000	0.01725	15.910	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,621.98000		3.62198	3,706.75000	3.70675	3,621.980	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	8.31000		0.00831	9.26000	0.00926	8.310	4.37	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.80502		110.46855	5.78421	110.55211		4.32	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,313.05000		1.31305	1,373.26000	1.37326	1,313.050	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	932.62000		0.93262	909.27000	0.90927	932.620	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,335.62000		1.33562	1,396.28000	1.39628	1,335.620	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	915.23000		0.91523	892.33000	0.89233	915.230	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,290.69000		1.29069	1,350.46000	1.35046	1,290.690	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	950.24000		0.95024	926.45000	0.92645	950.240	4.30	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.88142		109.34501	5.85714	109.43146		4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,981.84000		1.98184	2,037.70000	2.03770	1,981.840	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,560.83000		1.56083	1,530.24000	1.53024	1,560.830	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,001.46000		2.00146	2,057.59000	2.05759	2,001.460	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,545.04000		1.54504	1,514.72000	1.51472	1,545.040	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,962.72000		1.96272	2,018.31000	2.01831	1,962.720	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,577.14000		1.57714	1,546.28000	1.54628	1,577.140	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			6.01162		110.84457	5.99707	110.91967		5.80	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,361.10000		6.36110	6,436.65000	6.43665	6,361.100	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	1.59000		0.00159	2.04000	0.00204	1.590	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,123.65000		7.12365	7,198.92000	7.19892	7,123.650	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.46000		0.00046	0.63000	0.00063	0.460	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,465.32000		9.46532	9,540.43000	9.54043	9,465.320	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.01000	0.00001	0.000	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,695.88000		9.69588	9,770.99000	9.77099	9,695.880	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.01000	0.00001	0.000	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,925.80000		9.92580	10,000.90000	10.00090	9,925.800	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.04938		112.18226	6.03434	112.25702		5.95	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,255.62000		2.25562	2,320.51000	2.32051	2,255.620	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,019.11000		1.01911	1,009.24000	1.00924	1,019.110	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,286.72000		2.28672	2,351.89000	2.35189	2,286.720	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,001.23000		1.00123	991.64000	0.99164	1,001.230	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,224.73000		2.22473	2,289.34000	2.28934	2,224.730	5.96	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,037.23000		1.03723	1,027.08000	1.02708	1,037.230	5.96	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.14088		111.18201	6.12383	111.25940		6.02	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,854.88000		2.85488	2,909.87000	2.90987	2,854.880	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,135.82000		2.13582	2,113.42000	2.11342	2,135.820	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,880.24000		2.88024	2,935.44000	2.93544	2,880.240	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,116.18000		2.11618	2,093.99000	2.09399	2,116.180	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,888.29000		4.88829	4,955.35000	4.95535	4,888.290	6.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,074.52000		1.07452	1,064.19000	1.06419	1,074.520	6.27	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,829.64000		2.82964	2,884.42000	2.88442	2,829.640	6.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,155.60000		2.15560	2,132.99000	2.13299	2,155.600	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			4.99755		102.80344	4.97869	102.82055		0.62		0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	17.27000		0.01727	22.06000	0.02206	17.270	0.61		0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	233.19000		0.23319	220.87000	0.22087	233.190	0.61		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	87.37000		0.08737	99.29000	0.09929	87.370	0.62		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	85.14000		0.08514	79.95000	0.07995	85.140	0.62		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	858.70000		0.85870	875.81000	0.87581	858.700	0.68		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.01000		0.00001	0.01000	0.00001	0.010	0.68		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	903.45000		0.90345	920.56000	0.92056	903.450	0.68		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.68		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	948.19000		0.94819	965.30000	0.96530	948.190	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			4.91510		104.04402	4.89145	104.06018		0.52		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.02000		0.00002	0.03000	0.00003	0.020	0.49		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,044.24000		1.04424	1,028.09000	1.02809	1,044.240	0.49		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.02000		0.00002	0.03000	0.00003	0.020	0.49		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,037.29000		1.03729	1,021.14000	1.02114	1,037.290	0.49		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.02000		0.00002	0.03000	0.00003	0.020	0.49		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,051.19000		1.05119	1,035.04000	1.03504	1,051.190	0.49		0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.66027		103.08837	3.56469	103.10554		0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	129.87000		0.12987	144.07000	0.14407	129.870	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	15.10000		0.01510	12.13000	0.01213	15.100	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	131.30000		0.13130	145.57000	0.14557	131.300	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	14.74000		0.01474	11.84000	0.01184	14.740	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	128.43000		0.12843	142.58000	0.14258	128.430	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	15.46000		0.01546	12.44000	0.01244	15.460	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			6.26970		105.99112	6.25019	106.10300		6.99	0.00	0	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,611.77000		7.61177	7,723.94000	7.72394	7,611.770	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	1.04000		0.00104	1.33000	0.00133	1.040	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,339.36000		8.33936	8,451.36000	8.45136	8,339.360	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.35000		0.00035	0.47000	0.00047	0.350	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,383.20000		10.38320	10,495.09000	10.49509	10,383.200	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	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	8.25	Call	10,634.96000		10.63496	10,746.84000	10.74684	10,634.960	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.01000		0.00001	0.01000	0.00001	0.010	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,885.89000		10.88589	10,997.78000	10.99778	10,885.890	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000		0.00000	0.01000	0.00001	0.000	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.31467		107.27019	6.29452	107.38221		7.27	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,217.63000		2.21763	2,303.58000	2.30358	2,217.630	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,469.10000		1.46910	1,443.03000	1.44303	1,469.100	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,248.91000		2.24891	2,335.34000	2.33534	2,248.910	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,445.33000		1.44533	1,419.74000	1.41974	1,445.330	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,186.60000		2.18660	2,272.06000	2.27206	2,186.600	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,493.16000		1.49316	1,466.60000	1.46660	1,493.160	7.26	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.41941		106.53048	6.39702	106.64611		7.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,722.54000		3.72254	3,804.89000	3.80489	3,722.540	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,286.64000		2.28664	2,253.36000	2.25336	2,286.640	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,752.71000		3.75271	3,835.35000	3.83535	3,752.710	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,266.09000		2.26609	2,233.10000	2.23310	2,266.090	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,692.47000		3.69247	3,774.53000	3.77453	3,692.470	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,307.33000		2.30733	2,273.76000	2.27376	2,307.330	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			6.36914		104.88108	6.34970	105.00487		8.22		0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	336.56000		0.33656	393.70000	0.39370	336.560	8.07		0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,718.99000		2.71899	2,652.34000	2.65234	2,718.990	8.07		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,512.19000		8.51219	8,636.44000	8.63644	8,512.190	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	1.75000		0.00175	2.21000	0.00221	1.750	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,910.43000		8.91043	9,034.54000	9.03454	8,910.430	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	1.07000		0.00107	1.39000	0.00139	1.070	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,278.25000		14.27825	14,402.04000	14.40204	14,278.250	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	9,476.11000		9.47611	9,600.08000	9.60008	9,476.110	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.51000		0.00051	0.69000	0.00069	0.510	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,757.46000		9.75746	9,881.38000	9.88138	9,757.460	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.35000		0.00035	0.48000	0.00048	0.350	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	10,037.80000		10.03780	10,161.68000	10.16168	10,037.800	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.24000		0.00024	0.33000	0.00033	0.240	8.68		0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.41030		102.75377	6.39030	102.87791		8.71		0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,954.41000		2.95441	3,056.15000	3.05615	2,954.410	8.78		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,420.07000		1.42007	1,397.67000	1.39767	1,420.070	8.78		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,879.42000		2.87942	2,980.23000	2.98023	2,879.420	8.77		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,466.92000		1.46692	1,443.59000	1.44359	1,466.920	8.77		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,916.80000		2.91680	3,018.08000	3.01808	2,916.800	8.78		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,443.35000		1.44335	1,420.49000	1.42049	1,443.350	8.78		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.50912		102.18197	6.48721	102.31000		9.04		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,386.69000		4.38669	4,479.40000	4.47940	4,386.690	9.19		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,648.32000		2.64832	2,613.00000	2.61300	2,648.320	9.19		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,982.13000		6.98213	7,092.16000	7.09216	6,982.130	9.51		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,393.43000		1.39343	1,375.43000	1.37543	1,393.430	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	4,319.63000		4.31963	4,411.73000	4.41173	4,319.630	9.18		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,695.67000		2.69567	2,659.74000	2.65974	2,695.670	9.18		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,353.10000		4.35310	4,445.51000	4.44551	4,353.100	9.18		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,671.91000		2.67191	2,636.29000	2.63629	2,671.910	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			8.04794		83.56764	8.02907	83.73578		15.50		0.00	0	11,314.00
R209	On 07/02/2013	Bond Future	8.63	Call	5,204.68000		5.20468	5,383.91000	5.38391	5,204.680	15.69		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	271.43000		0.27143	282.52000	0.28252	271.430	15.69		0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,642.07000		6.64207	6,819.02000	6.81902	6,642.070	15.79		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	121.10000		0.12110	129.91000	0.12991	121.100	15.79		0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	7,520.37000		7.52037	7,695.37000	7.69537	7,520.370	15.85		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	71.61000		0.07161	78.47000	0.07847	71.610	15.85		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	8,618.76000		8.61876	8,791.49000	8.79149	8,618.760	15.92		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	35.66000		0.03566	40.25000	0.04025	35.660	15.92		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,887.00000		7.88700	8,061.20000	8.06120	7,887.000	15.87		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	57.02000		0.05702	63.08000	0.06308	57.020	15.87		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	8,253.28000		8.25328	8,426.73000	8.42673	8,253.280	15.90		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	45.20000		0.04520	50.51000	0.05051	45.200	15.90		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	8,326.45000		8.32645	8,499.75000	8.49975	8,326.450	15.90		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	43.12000		0.04312	48.28000	0.04828	43.120	15.90		0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.10626		81.43444	8.08702	81.60379		17.84		0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,991.81000		2.99181	3,114.06000	3.11406	2,991.810	17.73		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,844.57000		3.84457	3,797.47000	3.79747	3,844.570	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	2,912.19000	2.91219	3,032.97000	3.03297	2,912.190	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,943.86000	3.94386	3,895.29000	3.89529	3,943.860	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,951.94000	2.95194	3,073.46000	3.07346	2,951.940	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,894.08000	3.89408	3,846.25000	3.84625	3,894.080	17.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.24134	80.52811	8.22097	80.70248		20.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,783.03000	8.78303	8,925.50000	8.92550	8,783.030	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,142.43000	4.14243	4,110.53000	4.11053	4,142.430	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,144.76000	12.14476	12,302.65000	12.30265	12,144.760	21.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,416.80000	2.41680	2,400.32000	2.40032	2,416.800	21.76	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,688.57000	8.68857	8,830.48000	8.83048	8,688.570	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,204.01000	4.20401	4,171.55000	4.17155	4,204.010	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,735.76000	8.73576	8,877.95000	8.87795	8,735.760	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,173.12000	4.17312	4,140.94000	4.14094	4,173.120	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			166.21449	166.21449	165.95782	165.95782			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,224.49000	9.22449	8,967.82000	8.96782	9,224.490		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	9,214.49000	9.21449	8,957.82000	8.95782	9,214.490		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	9,204.49000	9.20449	8,947.82000	8.94782	9,204.490		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			166.44794		166.44794	166.18676	166.18676				0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,307.94000		5.30794	5,046.76000	5.04676	5,307.940			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	5,297.94000		5.29794	5,036.76000	5.03676	5,297.940			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	5,287.94000		5.28794	5,026.76000	5.02676	5,287.940			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			126.22322		126.22322	126.19922	126.19922				0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,233.22000		3.23322	3,209.22000	3.20922	3,233.220			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	3,223.22000		3.22322	3,199.22000	3.19922	3,223.220			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	3,213.22000		3.21322	3,189.22000	3.18922	3,213.220			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			127.81104		127.81104	127.78563	127.78563				0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,121.04000		2.12104	2,095.63000	2.09563	2,121.040			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	2,111.04000		2.11104	2,085.63000	2.08563	2,111.040			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	2,101.04000		2.10104	2,075.63000	2.07563	2,101.040			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			132.54258		132.54258	132.51026	132.51026				0.00	0	5,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,552.58000		3.55258	3,520.26000	3.52026	3,552.580			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	3,542.58000		3.54258	3,510.26000	3.51026	3,542.580			0.00	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	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	3,532.58000	3.53258	3,500.26000	3.50026	3,532.580			0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.20995	134.20995	134.17595	134.17595				0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,119.95000	3.11995	3,085.95000	3.08595	3,119.950			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,109.95000	3.10995	3,075.95000	3.07595	3,109.950			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,099.95000	3.09995	3,065.95000	3.06595	3,099.950			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.00000	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			7.74836	95.97692	7.72949	96.14940			15.03	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	9,742.56000	9.74256	9,920.34000	9.92034	9,742.560		15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	37.72000	0.03772	43.02000	0.04302	37.720		15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	10,121.68000	10.12168	10,298.70000	10.29870	10,121.680		15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	29.78000	0.02978	34.32000	0.03432	29.780		15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	10,499.67000	10.49967	10,676.01000	10.67601	10,499.670		15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	23.38000	0.02338	27.24000	0.02724	23.380		15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	10,876.30000	10.87630	11,052.04000	11.05204	10,876.300		15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	18.26000	0.01826	21.52000	0.02152	18.260		15.50	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.80496	93.60088	7.78572	93.77442			16.35	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,816.42000	3.81642	3,953.05000	3.95305	3,816.420		16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,322.55000	3.32255	3,285.64000	3.28564	3,322.550		16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,725.36000	3.72536	3,860.68000	3.86068	3,725.360		16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,410.51000	3.41051	3,372.29000	3.37229	3,410.510		16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,770.74000	3.77074	3,906.72000	3.90672	3,770.740		16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,366.32000	3.36632	3,328.76000	3.32876	3,366.320		16.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.93984	92.63638	7.91939	92.81516			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	9,177.09000		9.17709	9,324.62000	9.32462	9,177.090	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,585.77000		3.58577	3,554.52000	3.55452	3,585.770	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,075.07000		9.07507	9,222.03000	9.22203	9,075.070	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,643.35000		3.64335	3,611.53000	3.61153	3,643.350	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,126.04000		9.12604	9,273.28000	9.27328	9,126.040	17.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,614.46000		3.61446	3,582.92000	3.58292	3,614.460	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			8.08777		85.45051	8.06888	85.62905		16.80	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	4,967.26000		4.96726	5,159.29000	5.15929	4,967.260	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	443.60000		0.44360	457.09000	0.45709	443.600	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	5,038.24000		5.03824	5,230.31000	5.23031	5,038.240	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	428.70000		0.42870	442.23000	0.44223	428.700	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	5,109.47000		5.10947	5,301.58000	5.30158	5,109.470	17.00	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	414.22000		0.41422	427.79000	0.42779	414.220	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			1.36920		1.36920	1.38140	1.38140		13.19	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	862.11760		0.08621	975.24070	0.09752	862.118	12.92	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	70.11760		0.00701	61.24070	0.00612	70.118	12.92	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	780.07090		0.07801	891.31210	0.08913	780.071	12.87	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	88.07090		0.00881	77.31210	0.00773	88.071	12.87	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	703.63490		0.07036	810.47970	0.08105	703.635	12.93	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	111.63490		0.01116	96.47970	0.00965	111.635	12.93	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.37860		1.37860	1.39030	1.39030		14.77	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	493.21300		0.04932	550.05160	0.05501	493.213	14.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	607.21300		0.06072	547.05160	0.05471	607.213	14.60	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	456.47120		0.04565	509.25630	0.05093	456.471	14.77	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	670.47120		0.06705	606.25630	0.06063	670.471	14.77	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	423.30130		0.04233	472.53680	0.04725	423.301	14.97	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	737.30130		0.07373	669.53680	0.06695	737.301	14.97	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>789,881,833.54</b>	<b>11,260</b>	<b>1 340 995.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.41870	99.94188	11.36225			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		21.91016	108.85858	21.80521			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		8.84837	100.00011	8.80460			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		11.02406	111.70673	10.97014			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.01752	100.63261	0.09042			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00714	100.64155	0.04505			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.05595	8.00000	45.33536			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		9.69622	101.73855	14.64347			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		23.62123	105.29362	23.51109			2,105,872,400.00	20,000	13,330,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		44.74923	105.62267	44.54005			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		10.57468	100.96284	10.52308			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		12.60553	111.66393	12.54389			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00003		54.79608	100.00003	55.48663			0.00	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	69.91245	215.58145	67.33283				0.00	0	0.00
ABCP2	On 20/09/2014	Spot Bond	134.94825	27.24526	134.94825	27.07721			2,607,739,983,000.00	19,324,000	6,662,000.00	
ABCP3	On 07/12/2023	Spot Bond	269.82094	2.30289	269.82094	2.28137				0.00	0	400,000.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	21.08891	100.53123	20.98637				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	38.31109	100.25380	38.12115				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	11.96772	100.10451	11.90847				0.00	0	500,000.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	7.72660	100.10764	7.68834				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.29443	100.11256	7.25832				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.35380	100.11573	7.31738				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	25.84803	113.03853	25.72038				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	20.68923	102.88112	20.58427				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	31.75473	106.71879	31.60505				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	26.75654	101.43096	26.62250				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	21.00768	100.69530	20.90312				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.11008	101.53927	12.89879				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	10.24746	101.47729	16.20591				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	1.67112	101.61005	3.98021				0.00	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	98.53588	104.93328	92.84587			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	62.97804	108.48706	62.67718		108,487,060.00	1,000	1,401,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.57306	56.12333	101.57306	56.33613		0.00	0	0.00	
ABL9	On 19/02/2013	Spot Bond	100.00000	96.22124	100.00000	89.90324		0.00	0	0.00	
ABLC04	On 15/02/2013	Spot Bond	100.00000	89.24205	100.00000	88.80779		0.00	0	0.00	
ABLC07	On 15/02/2013	Spot Bond	100.57314	94.07005	100.57314	91.18041		0.00	0	0.00	
ABLI01	On 31/03/2013	Spot Bond	215.26681	69.94736	215.26681	67.36696		0.00	0	0.00	
ABLI02	On 08/05/2014	Spot Bond	133.33110	37.24633	133.33110	37.01857		30,399,490,800.00	228,000	114,000.00	
ABLI03	On 15/03/2015	Spot Bond	122.14204	19.93232	122.14204	19.81791		0.00	0	0.00	
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.35602	113.35700	8.31060		0.00	0	0.00	
ABLS2A	On 13/07/2016	Spot Bond	123.70523	22.62526	123.70523	22.50714		0.00	0	0.00	
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.17962	102.18114	17.09486		0.00	0	0.00	
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.51253	99.83242	10.46061		0.00	0	0.00	
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.03543	99.82309	9.98588		0.00	0	0.00	
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.06459	99.81405	11.06644		0.00	0	0.00	
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.74839	106.48741	4.72385		0.00	0	0.00	
ABN03U	On 12/03/2015	Spot Bond	100.00000	19.81666	100.00000	20.23390		0.00	0	0.00	
ABN05	On 18/04/2021	Spot Bond	165.75435	3.36422	165.75435	3.34035		0.00	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	11.45348	157.68318	11.37499			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.71785	170.05600	2.69820			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	118.58071	143.83197	115.45510			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.18354	172.68858	3.16030			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	69.91689	215.54135	67.33718			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	69.91181	215.58717	67.33221			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	85.60982	100.00000	82.72665			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.46202	71.58015	6.44298			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.46202	71.58015	6.44298			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	91.09467	100.36979	86.59240			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.62930	84.61000	11.59030			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	17.94040	92.57000	17.87609			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.10146	100.05362	10.05147			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	15.97025	95.34000	15.91177			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	29.82914	100.00000	29.71607			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	14.91606	94.00000	14.86200			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	13.96560	94.99000	13.91459			0.00	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	29.42057	89.20000	29.31624			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	28.04301	90.02000	27.94262			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	10.21085	101.37010	10.95918			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	10.09247	101.21709	10.76904			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	26.81736	89.83000	26.72151			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	18.64180	136.93312	19.95573			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	22.50828	102.86000	21.09490			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	22.96571	96.69000	22.87909			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	22.07115	96.61000	21.98794			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	21.71638	96.38000	21.63465			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.56777	99.94804	8.60617			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	21.58112	121.81240	21.46798			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	73.57741	104.20000	73.29015			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.77793	101.30453	11.70571			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	19.67353	93.54000	19.60110			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	18.68117	92.85000	18.61275			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.70834	103.39542	3.40753			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.31893	149.61017	2.30474			0.00	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	1.93987	196.08295	196.08295	1.92536			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.51370	95.40000	95.40000	15.45639			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	69.25178	107.27000	107.27000	68.97576			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.38393	94.09000	94.09000	15.32704			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.07780	114.69202	114.69202	12.01746			1,146,920,200.00	10,000	10,210,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	21.83520	105.76936	105.76936	21.73302			212,279,105,520.00	2,007,000	6,207,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	8.77749	102.79126	102.79126	8.73758			719,538,820.00	7,000	3,807,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.20445	101.48825	101.48825	11.15376			202,976,500,000.00	2,000,000	1,000,000.00
ABS9	On 17/03/2016	Spot Bond	110.44192	16.46912	110.44192	110.44192	16.38931			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	32.66335	125.04605	125.04605	32.47361			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	119.91043	4.00000	4.00000	119.82571			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.26615	274.59193	274.59193	2.24472			0.00	0	100,000.00
ABS13	On 31/01/2017	Spot Bond	123.88924	5.49292	123.88924	123.88924	5.46155			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	3.62336	128.40915	128.40915	3.60211			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	62.34459	99.53952	99.53952	63.04668			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	87.87477	100.06620	100.06620	83.51782			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	72.48325	100.07265	100.07265	83.43385			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	22.71140	100.00000	100.00000	22.59906			0.00	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	59.99746	100.53957	59.40712			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	94.16283	101.66199	96.43558			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	59.99746	100.53957	59.40712			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	85.98942	101.42690	91.88679			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	81.33236	102.82057	76.36009			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	23.96219	111.03772	23.84555			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	18.52083	100.83941	18.43053			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	18.76697	100.86237	18.67546			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	22.25403	101.18756	22.14519			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	55.34205	100.06785	55.89661			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	55.30051	100.06721	55.86672			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	18.27462	100.81643	18.18554			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.03133	54.43317	8.01223			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	99.42060	100.00000	94.20867			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	99.42060	100.00000	94.20867			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	41.20902	100.61624	41.00851			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	55.22596	99.86961	54.95311			0.00	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	18.13673	100.00000	18.06798			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.22941	100.00000	15.17167			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.22941	100.00000	15.17167			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	55.85440	100.07583	56.26511			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	16.11598	100.07969	16.03620			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	16.89680	100.08857	16.81316			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	15.76786	100.07573	15.68981			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	16.00307	100.07841	15.92386			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.10656	100.07959	16.02683			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	12.72071	103.08180	12.66337			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	12.72071	103.08180	12.66337			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	12.78596	103.10163	12.72832			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.57968	100.07361	15.50257			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	12.78596	103.10163	12.72832			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	12.65544	103.06198	12.59841			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	26.70525	79.64238	26.61967			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	27.33560	100.07204	27.20030			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	56.31978	100.07100	56.04102			0.00	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	15.28759	99.94507	15.16571				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	56.31978	100.07100	56.04102				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.22492	100.07684	8.18422				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.06719	100.07933	8.02726				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.02450	100.08039	7.98478				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.81827	100.07826	7.77958				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	56.06953	100.06560	55.79202				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.73170	100.07361	8.68848				0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	101.19124	101.95261	101.19124	96.78875				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	63.99224	101.31884	65.70183				0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	101.19124	101.95261	101.19124	96.78875				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.52330	110.28658	9.47191				0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	38.34839	100.06728	38.15858				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	48.83071	105.71996	48.60600				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	43.09991	100.99526	42.88948				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.59349	101.18059	8.55146				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.54255	102.01291	8.50047				0.00	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	9.06837	100.00000	9.03399			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	43.58450	101.04786	43.37161			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.87855	100.00000	3.86131			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.98014	100.00000	4.95788			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.16387	72.59933	13.12456			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.95854	127.83552	2.94242			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.07214	127.87043	3.05541			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.59801	100.07569	7.56040			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	28.93347	100.62321	28.79268			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	28.93347	100.62321	28.79268			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	43.58450	101.04786	43.37161			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	28.56434	100.51806	28.42549			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	27.40871	100.07299	27.27305			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	27.35997	100.07235	27.22455			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.37114	101.33418	7.33425			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.12662	100.41093	11.07138			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.36092	101.33457	7.32407			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	12.40875	103.90444	12.35246			0.00	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	12.47280	103.93140	12.41619			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	27.35977	100.22094	27.22416			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.17912	100.59173	11.12352			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.64455	99.93469	10.59192			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.62893	100.07603	7.59117			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	62.98965	100.93686	62.67547			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	38.13602	100.27790	38.44726			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	38.01013	100.06196	38.32681			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.57827	100.07446	9.40929			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	41.84620	100.76536	41.64231			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	19.56071	100.06587	19.40209			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	19.40929	100.06402	19.25225			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	19.70321	100.06760	19.54311			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.55813	100.07424	9.38932			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.20556	100.07047	9.03997			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	19.58743	100.06619	19.42853			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	19.68539	100.06739	19.52548			0.00	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	12.68749	102.65284	11.79135			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	15.12803	100.06844	15.57125			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	19.63196	100.06674	19.47260			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	40.14304	100.09530	39.94430			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.82276	100.18292	19.72454			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	38.11946	100.06691	37.93079			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	9.67410	108.26890	9.48728			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.52791	100.07386	9.48075			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.25661	103.66222	3.97390			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	19.67649	100.06728	19.57910			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	19.69434	100.06735	19.59687			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.45696	100.07626	9.41014			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.91934	100.07891	7.88014			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.40576	100.07361	7.36910			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	55.41722	100.07223	55.06385			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	27.57008	100.07839	28.41378			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	20.12091	100.07574	20.10987			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	9.96058	100.08155	10.10842			0.00	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	9.45696	100.07626	9.60395				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.97070	100.07944	8.03722				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	8.84305	100.07796	10.12614				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.52341	100.07839	8.71501				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.56614	100.07515	11.84817				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.72559	100.07965	8.94927				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.85950	100.08103	9.10438				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	54.88398	100.06425	50.14164				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	54.93944	100.06489	50.18813				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	14.96729	100.06989	15.41587				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.10843	100.07148	15.55921				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.81208	100.08134	7.96170				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.81208	100.08134	7.96170				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.51452	100.08737	11.03565				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.73131	100.07679	9.16973				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.43395	100.08652	10.95396				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.46417	100.08684	10.98460				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL199	On 20/06/2017	Spot Bond	100.08737	10.51452	100.08737	11.03565			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.29853	85.50175	6.27380			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	7.98735	100.08315	8.14000			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	7.98735	100.08315	8.14000			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	85.87033	103.67806	81.77043			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.92420	100.00000	3.90521			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	28.65871	100.56844	28.51932			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	29.29078	100.63477	29.14823			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	29.71194	100.67892	29.56728			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	17.25025	101.20949	22.23721			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	18.03359	101.34649	23.00684			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	19.07605	101.52904	24.03102			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	10.71360	108.27946	10.66250		649,676,760.00	6,000	4,406,000.00	
AIR02	On 30/04/2023	Spot Bond	124.59492	11.11883	124.59492	11.05982			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	35.36545	100.00000	35.19431			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	17.51361	115.64616	17.42554		231,292,320.00	2,000	9,202,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.84595	100.00000	33.68217			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.48587	100.00000	13.42593			0.00	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	3.82156	154.79211	3.79570			0.00	0	100,000.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	37.11275	129.92747	36.91138		15,071,586,520.00		116,000	58,000.00
ANG01	On 14/01/2013	Spot Bond	101.07300	96.78392	101.07300	96.26791			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	62.16286	101.15622	64.36384			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	9.94705	99.92565	12.37117			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	11.50973	112.23984	11.45353			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	22.44636	101.18527	23.47855			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	10.34137	101.23711	10.99795			0.00	0	300,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	54.50942	100.00000	47.96631			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	20.21105	114.82122	20.11053			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.02863	99.81750	11.22717		99,817,500,000.00		1,000,000	500,000.00
BAW4	On 15/09/2013	Spot Bond	100.11329	56.38978	100.11329	56.70194			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	61.59872	103.73691	61.31496			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	26.49820	99.83571	32.95186			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	31.19993	105.24488	31.05530			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	12.50600	111.52726	12.44525			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	42.74378	100.88946	42.53529			0.00	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	16.43873	104.32215	16.35428			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	70.50573	99.81811	81.99483			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	18.64256	102.00706	18.54870			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	18.62991	101.95171	18.53615			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.09709	99.81798	13.03241			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	18.55113	101.94160	18.45778			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.40076	104.59763	12.33691			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	17.93709	99.81335	17.84850			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	17.93709	99.81335	17.84850			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.13527	99.81340	15.06052			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	15.66685	101.35805	15.58841			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	16.46741	102.22265	16.38433			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	18.64256	102.00706	18.54870			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	15.85719	102.70168	15.77686			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	10.89394	102.35327	10.83892			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	12.80467	99.82359	12.74144			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	12.80597	99.81671	12.74273			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	12.80597	99.81671	12.74273			0.00	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	28.26242	99.82722	28.12283				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	86.09515	99.86832	81.60979				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	17.84193	97.82330	17.75540				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	11.97998	103.70924	12.02766				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.19400	99.79214	13.23913				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.31804	100.04409	11.37451				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.46098	99.77076	1.55596				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	1.94205	92.33087	2.24674				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	49.06578	99.87024	44.48292				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	8.66400	99.83486	8.80820				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	8.81281	99.06007	8.94601				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.59817	99.81958	0.77632				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.22663	104.16088	19.12800				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.52535	103.97505	17.43560				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.09410	106.00425	15.01545				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.00381	99.75847	12.97924				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.24618	99.75846	0.34643				0.00	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	6.27378	100.00000	6.25000			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.78291	100.00000	18.69000			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.09456	100.00000	17.01000			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.55219	100.00000	10.50000			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.55278	100.00000	10.50000			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.75811	100.00000	12.69500			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.05468	100.00000	11.00000			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	88.96201	100.20198	86.31287			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	28.36458	102.32067	28.22137			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	17.54880	102.37811	17.46016			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	94.31525	100.00000	93.83033			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	89.24205	100.00000	88.80779			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	85.08159	100.00000	84.68677			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.79646	169.54509	1.78431			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.06905	150.32167	9.02357			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.48201	150.48996	10.42940			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.16987	105.72100	9.12721			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	43.34091	101.02420	43.12925			0.00	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	68.09822	101.68745	67.62768				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	41.55123	100.66680	41.34896				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	41.12307	100.64029	40.92292				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	68.03846	104.00756	67.73986				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	62.86779	100.90417	62.56110				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	85.96791	101.68177	81.36159				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.58216	100.33377	7.54455				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	27.12035	100.06919	26.98612				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	37.44426	100.00000	37.34398				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	72.19019	100.00000	71.87273				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.46538	101.11913	11.40934				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.52105	101.12772	11.46473				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.68799	101.15348	11.63085				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.24405	101.23934	12.18414				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.79943	101.32517	12.73677				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.35098	101.56516	14.28056				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.19997	100.00000	4.17964				0.00	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	10.96588	100.93890	10.91237			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.34866	100.99127	11.29326			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.51262	101.01372	11.45640			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.56726	101.02120	11.51077			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.22249	101.11093	12.16276			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.09481	101.23048	13.03075			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.10928	100.00000	4.08939			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.10928	100.00000	4.08939			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	8.75406	100.10441	8.71073			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.31445	100.11338	9.26832			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.46725	100.11583	9.42038			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.04700	107.76177	12.98501			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	9.92566	100.12316	9.87651			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.74048	100.13609	10.68729			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.35457	100.00000	2.34292			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.35457	100.00000	2.34292			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	35.54989	110.26280	35.38062			882,102,400.00	8,000	3,682,406.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.44821	100.53667	14.68772			0.00	0	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	94.09819	99.53343	93.61774				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	67.50890	96.69296	67.25913				0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	91.52589	99.39485	91.07192				0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	88.24973	99.18162	87.82850				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.09136	100.49749	15.01801				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.00329	100.00000	6.96940				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.35730	100.60117	7.32150				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.11111	100.49926	15.03767				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.43691	100.52855	15.36185				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.02895	100.58172	15.95098				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	18.49138	100.80214	18.40125				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.33158	101.17004	14.26150				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	73.75379	100.10916	84.29710				0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.17136	76.94238	100.17136	68.08675				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	56.44490	100.07370	55.36065				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	74.04345	100.27042	73.75977				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.14159	100.00000	8.10131				0.00	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	30.58086	112.83919	30.43007			451,356,760.00	4,000	3,804,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	15.98619	121.22515	15.90271			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.01072	101.55684	13.94197			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	42.90843	100.95576	42.69901			807,646,080,000.00	8,000,000	4,000,000.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.03901	108.79348	15.96222			326,380,440.00	3,000	8,603,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	14.39882	109.29382	14.32962			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.36879	101.38676	11.31309			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	15.51592	110.62195	15.44184			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.50031	100.52977	21.98001			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.12892	105.82127	12.07213			1,269,855,240.00	12,000	3,612,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.72680	100.81182	11.61995			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	14.50520	105.70562	12.81041			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	9.76061	100.97754	13.59545			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.27951	100.26196	16.03712			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	10.47441	123.26011	10.41930			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.24324	119.72199	10.19057			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.06858	123.54995	12.00460			0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.36536	100.40002	14.29405			0.00	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	19.63358	107.22537	18.06877			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	30.65131	100.86678	31.07415			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	98.72280	101.10082	90.59746			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	36.46098	102.24997	36.28099			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	25.84590	102.59156	25.71794			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	21.97981	100.41408	22.19798			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	91.41777	100.11325	84.39438			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	42.22657	100.18762	42.01735			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	72.48314	100.07319	83.43377			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	85.60982	100.00000	82.72665			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	85.60982	100.00000	82.72665			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	85.60982	100.00000	82.72665			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	85.60982	100.00000	82.72665			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	72.48314	100.07319	83.43377			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	72.48314	100.07319	83.43377			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	59.96128	100.53672	59.38168			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	72.50053	100.07373	83.44394			0.00	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	72.32663	100.06833	83.34226				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond			100.06400	72.18752	100.06400	83.26092				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond			100.60353	80.62902	100.60353	88.68447				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond			101.15466	21.90110	101.15466	21.79402				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond			99.83222	77.01462	99.83222	68.19460				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond			101.14186	21.76381	101.14186	21.65741				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond			100.06829	55.33496	100.06829	55.89146				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond			100.06451	55.09262	100.06451	55.71716				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond			101.20948	22.48922	101.20948	22.37922				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond			100.61649	60.29076	100.61649	59.69645				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond			100.58787	60.28477	100.58787	59.69483				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond			100.59448	60.61057	100.59448	59.83749				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond			100.07482	72.53530	100.07482	83.46427				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond			100.07103	72.41358	100.07103	83.39309				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond			100.07206	55.57729	100.07206	56.06575				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond			106.64650	64.13898	106.64650	63.83681				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond			103.71200	87.14507	103.71200	81.55971				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond			104.51633	61.94634	104.51633	61.65924				0.00	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	62.55262	100.85780	61.29366			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	40.10830	100.09542	39.90973			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	56.94705	100.79729	56.66336			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	56.94705	100.79729	56.66336			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	94.67808	101.28023	96.71156			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	22.32919	100.83563	22.22032			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	16.33398	100.00000	16.25318			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	16.15461	100.00000	16.07471			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.83232	100.00000	47.60084			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.83232	100.00000	47.60084			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.83232	100.00000	47.60084			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.83232	100.00000	47.60084			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.83232	100.00000	47.60084			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.83232	100.00000	47.60084			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.72068	100.07575	15.64287			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.83232	100.00000	47.60084			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	85.67758	100.04314	81.48491			0.00	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	86.20322	100.23356	81.59295			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	85.87376	100.08420	81.52883			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	85.87822	100.05746	81.53314			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	46.75281	100.00000	46.52657			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.22718	100.06980	12.16666			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	66.66833			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	66.66833			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	14.73227	100.15069	14.65930			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.24692	99.78582	15.24545			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.73227	100.15069	14.65930			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.08095	101.41261	12.02175			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	43.89788	100.22617	43.68030			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	44.93792	100.17009	44.71530			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.63751	108.36668	7.60164			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	13.79508	99.52839	13.72860			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.75075	108.34841	3.73122			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.12546	102.60151	15.05640			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	45.15099	100.25498	44.92714			0.00	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	14.73227	100.15069	14.65930			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.73227	100.15069	14.65930			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.26548	107.96614	4.24310			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.81440	107.75628	7.77347			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.18854	100.11142	14.11828			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	87.81687	100.00002	82.96112			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	88.16309	100.07054	83.58910			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	72.89349	100.08593	83.67373			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	57.87595	100.10498	57.58941			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	29.68161	101.25895	31.05961			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	29.73995	101.27689	31.13948			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.32310	105.79026	13.26108			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	29.91084	101.32709	31.35217			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	29.84596	101.30689	31.26331			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.99743	101.18509	11.93876			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.99547	101.19643	11.93681			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.33232	105.99233	13.27017			0.00	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	13.33232	105.99233	13.27017			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	42.11499	107.65143	41.89253			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	42.34520	110.88445	42.11558			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.07111	104.90153	12.01531			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.06853	100.07790	11.01374			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	11.92323	100.08711	11.86420			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	73.77858	100.16277	84.33471			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	73.79269	100.16385	84.34287			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	22.96970	101.18605	22.85736			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	22.96970	101.18605	22.85736			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	45.28278	100.17539	45.44875			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	97.61390	100.85155	93.01276			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	94.98802	101.40617	96.87188			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	94.98802	101.40617	96.87188			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.46975	100.16285	15.19881			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.67257	100.71861	9.62546			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	94.46546	100.63163	90.05958			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	9.97606	100.07925	9.80344			0.00	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	20.89021	100.51081	20.78866				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	9.99800	100.54638	9.94938				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	12.74500	103.07581	12.68755				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	12.74500	103.07581	12.68755				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	20.83938	100.51075	20.73808				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	20.85788	100.51227	20.75647				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	14.71214	99.62826	14.64118				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.43301	100.86363	14.36262				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	19.76825	100.17567	19.67031				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.13738	100.84631	14.06845				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	19.34861	99.94994	19.20910				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	19.34861	99.94994	19.20910				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	19.34861	99.94994	19.20910				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	19.34861	99.94994	19.20910				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	19.34861	99.94994	19.20910				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	19.50765	99.94850	19.36736				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.18636	99.94597	9.09143				0.00	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	9.18636	99.94597	9.09143			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.18636	99.94597	9.09143			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.18636	99.94597	9.09143			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.18636	99.94597	9.09143			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.23617	99.94556	9.14100			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	11.45473	110.57517	11.39916			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	39.94270	100.09271	39.74496			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	28.76776	100.59304	28.62782			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	82.74073	99.85267	101.34172			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	38.43925	100.09928	38.24894			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	38.43925	100.09928	38.24894			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.41839	101.01926	10.96350			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.01843	100.09028	10.96388			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.64517	100.79299	13.57867			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.52875	100.10632	12.46672			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.30578	100.07520	9.25972			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.25541	100.07467	9.20960			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.30622	100.07203	9.26016			0.00	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	9.57867	100.58176	9.92809				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.08771	100.62464	11.45289				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.06073	100.62450	11.41696				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.28608	100.07182	9.24012				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	22.43596	100.10367	22.32488				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.62709	100.32695	9.87036				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	19.58796	100.05044	19.56088				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	19.28315	99.94992	19.11854				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	15.15535	100.07255	16.34714				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.21231	100.08473	10.36055				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.21231	100.08473	10.36055				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.21231	100.08473	10.36055				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.21231	100.08473	10.36055				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.30217	100.79550	10.58663				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	8.96764	100.46527	9.81563				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.33255	99.93367	2.66576				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.33255	99.93367	2.66576				0.00	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	10.23292	99.93449	2.66569			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	2.27476	99.84728	2.61318			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.23292	99.93449	2.66569			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	2.28047	99.84633	2.62504			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.48348	100.08705	1.81704			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	2.27476	99.84728	2.61318			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	2.28040	99.84728	2.62496			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	2.28047	99.84633	2.62504			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.51863	100.00000	5.91077			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.62041	100.00000	6.01403			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.48355	100.08579	1.81712			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.48836	100.00000	1.82226			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.48836	100.00000	1.82226			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.48836	100.00000	1.82226			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.34531	100.00000	23.24266			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.34531	100.00000	23.24266			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.68246	35.42491	0.68124			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	74.70265	156.72722	73.18327			0.00	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	89.91635	100.26956	85.86341			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	89.87413	100.26726	85.85313			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	135.27332	100.00000	132.82344			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	115.37529	156.52494	113.13679			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	89.83191	100.26496	85.84285			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	80.80428	154.89181	79.19437			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	89.28322	100.90305	93.78194			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	89.28322	100.90305	93.78194			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.82773	164.96027	5.78414			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	82.15534	98.96405	78.63516			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	82.17251	98.95402	78.64466			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	89.87413	100.26726	85.85313			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	89.87413	100.26726	85.85313			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.89292	100.00000	13.82420			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00046	100.00000	0.00045			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00046	100.00000	0.00045			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	84.23228	102.57148	80.21071			0.00	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	7.80885	127.81539	7.76657			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	19.23305	80.28000	19.17104			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.28346	80.11138	19.22138			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.76381	101.51920	12.70121			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.76381	101.51920	12.70121			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.21772	100.07895	11.16218			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.66111	100.07296	10.60834			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.55813	100.07419	9.51082			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	66.61184	101.51807	66.19109			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.65841	100.07839	9.61061			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.82398	101.17107	11.56337			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	17.19373	112.14249	17.10937			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	83.04365	102.77374	79.03524			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.10627	104.83082	10.05958			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	10.65768	123.34967	10.60157			0.00	0	339,647,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	17.37363	109.68398	17.29035			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		11.97740	116.79754	11.91668			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000		101.41684	100.00000	100.88724			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800		105.09043	5.86800	105.05690			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415		28.37430	100.46415	28.23491			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279		9.69674	100.49279	9.64961			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083		20.71941	100.39083	20.61656			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063		16.62890	100.94063	18.89864			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538		87.06781	100.39538	86.65276			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848		84.85185	100.24848	84.45819			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000		89.90148	100.00000	89.46078			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000		84.70006	100.00000	82.09904			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137		93.27277	101.25137	92.79259			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658		84.15543	101.22658	83.78436			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380		48.13571	102.15380	53.14714			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580		21.56878	102.26580	25.97022			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232		68.82936	102.03232	72.77539			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710		65.09303	105.76710	64.79337			0.00	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	15.22437	127.91650	15.14187			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	11.85967	116.63462	11.80060		2,915,865,500.00		25,000	65,748,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	11.58991	119.62218	11.53100		478,488,720.00		4,000	105,204,000.00
E170	On 01/08/2020	Spot Bond	146.45461	14.62151	146.45461	14.53445		0.00		0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	19.18549	104.01633	19.08932		0.00		0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	22.58688	100.57434	22.52469		0.00		0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.19987	100.62205	9.45260		0.00		0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.74610	100.65378	3.96576		0.00		0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.52460	100.68546	1.66302		0.00		0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	10.68548	128.03785	10.62753		0.00		0	35,640,000.00
EL28	On 02/05/2028	Spot Bond	1.56000	118.32213	1.57000	118.10249		780,000,000.00		500,000	41,000,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.03426	104.49020	3.09949		0.00		0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	13.47079	117.22671	13.40342		0.00		0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.18373	117.96601	12.12148		0.00		0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	10.67773	108.44717	10.62673		0.00		0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	15.99107	100.61804	15.91326		0.00		0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	61.66284	100.74391	55.98315		0.00		0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	88.53666	100.55022	88.10687		0.00		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	94.31525	100.00000	93.83033			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	94.52782	100.00000	94.06558			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	34.60502	100.00000	32.42333			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	88.70593	100.00000	88.29903			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	34.49958	100.00000	28.71746			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	25.06616	124.62183	24.92017			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	22.81004	105.65441	29.14938			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	16.74953	106.40064	16.66196			0.00	0	800,000.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.45065	101.27791	12.08890			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	29.89524	100.72291	29.74964			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	29.34370	100.66122	29.20086			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00119	100.64003	0.01144			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	30.02247	100.73714	29.87623			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00119	100.71039	0.01139			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	60.80155	100.58516	60.11885			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	28.87675	100.60896	28.73625			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.16858	100.62801	16.08989			0.00	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	60.82382	100.58802	60.13426			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00120	100.58833	0.01148			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00120	100.61654	0.01146			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.09744	107.62781	19.00729			0.00	0	10,200,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	10.41888	115.04070	10.36699		1,035,366,300.00	9,000	504,369,000.00	
ES23	On 25/01/2023	Spot Bond	123.79417	12.31923	123.79417	12.25488		0.00	0	260,394,000.00	
ES26	On 02/04/2026	Spot Bond	101.89369	9.48843	101.89369	9.44559		4,075,747,600.00	40,000	44,382,000.00	
ES33	On 15/09/2033	Spot Bond	8.62000	91.51121	8.60000	91.64455		293,080,000.00	34,000	604,321,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.12045	100.52379	17.48291		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	101.23849	62.60021	101.23849	65.83148		0.00	0	0.00	
FIFC04	On 14/03/2013	Spot Bond	100.14918	83.69526	100.14918	83.31262		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.86256	100.00000	11.80515		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	11.54373	100.00000	11.48787		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	100.72700	59.39692	100.72700	60.75221		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	100.75346	59.49905	100.75346	60.88052		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	100.83807	59.82575	100.83807	61.29106		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	100.88562	60.00943	100.88562	61.52192		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	106.83968	32.28985	106.83968	32.13751		1,282,076,160.00	12,000	15,212,000.00	

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	9.20161	102.29365	9.15994			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.60424	100.22508	11.54673			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.38222	100.22502	8.34068			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.66622	101.16350	10.61407			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01612	101.09860	0.07614			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	11.73250	109.77327	11.67623			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.12313	98.22086	9.07872			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	51.06013	100.00000	50.80702			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	69.89846	215.70757	67.31917			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	71.19678	105.50847	70.86967			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	3.68798	127.58470	3.66646			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.27346	273.62971	2.25202		136,814,855,000.00		500,000	350,000.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.31439	149.98730	2.30020		1,349,885,700,000.00		9,000,000	4,500,000.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	1.90935	199.45863	1.89489			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	21.73086	121.07209	21.61749			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.92788	100.00000	26.80750			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.92788	100.00000	26.80750			0.00	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	3.51543	52.69690	3.50729			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.37588	33.20196	3.37058			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.64197	31.98407	3.63644			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	39.01498	100.55103	38.84074			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	90.18425	101.09338	94.27105			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	13.97999	100.83125	13.91184			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	42.31663	100.12935	42.54405			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	39.07318	100.07866	39.36783			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.64272	100.80714	13.57622			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.64272	100.80714	13.57622			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.09838	100.52930	10.04819			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.44240	100.79281	13.37689			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.01851	100.08975	10.96397			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	79.42181	100.50743	87.94951			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.15511	100.15766	15.08004			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.70922	100.07580	9.66116			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.53513	100.08460	10.48297			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	40.41821	100.10209	40.21809			0.00	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	9.91593	98.00000	9.99956			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.61959	100.00000	9.76761			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.00761	100.15523	14.93327			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.51452	100.08737	10.46247			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.42772	100.10732	12.36619			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.28342	100.11620	13.21765			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.08145	100.08283	10.03154			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	10.92168	102.36455	10.86652			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.48117	100.12857	14.40946			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.36346	100.08579	10.51196			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.39548	100.00000	8.01069			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.12821	100.10168	12.77613			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.06732	100.12161	15.02493			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.17364	100.09179	11.66914			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	10.78296	100.09811	12.37575			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.46840	100.11547	14.33034			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	11.64606	100.10701	13.37666			0.00	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	12.96581	100.12057	14.90721			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	13.69662	100.12805	15.75476			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.43795	100.11516	14.29503			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.08262	100.11151	13.88295			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	10.93528	100.09968	12.55239			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	10.75249	100.09779	12.34042			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.22973	100.12327	15.21327			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.07747	100.12172	15.03669			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	12.66128	100.11745	14.55403			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.25002	100.12348	15.23682			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.39221	100.10439	13.08229			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.21427	100.09221	11.71626			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	8.75163	100.07700	10.02012			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	13.82856	100.12940	15.90777			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	28.63409	100.09221	29.69664			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.02479	100.10419	19.71131			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	12.69555	100.72629	13.97137			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	17.58272	100.09926	19.19301			0.00	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	9.56425	100.08547	10.96247			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.37771	98.00000	1.68094			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.66582	100.08652	10.11773			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	8.86337	100.07817	9.30369			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.13763	100.08103	9.58192			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	11.82881	100.10890	12.31197			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	49.12159	100.20368	44.58490			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	34.53447	100.21459	29.10768			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	49.12159	100.20368	44.58490			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	34.45426	100.19795	28.88832			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.48391	100.07944	1.81750			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.60807	100.38297	1.24429			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	39.38115	100.57737	39.20525			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	31.78729	101.33365	31.63164			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	20.96786	100.08266	20.86407			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.33235	100.08218	16.25151			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	64.68011	101.28616	64.36351			0.00	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	9.52592	98.45245	9.47945			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	87.06611	115.36525	86.58954			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	65.94445	101.29693	65.75069			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	91.25000	100.00000	90.79602			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	38.45195	100.06887	38.26163			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.96418	101.11641	9.91548			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.49814	115.36587	7.46112			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	11.67489	100.08387	11.61709			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	11.76432	100.08483	11.70609			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.74272	115.54905	5.71433			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	27.19854	113.64754	27.08563			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.26593	115.36587	5.23992			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.38059	117.71276	6.34857			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	8.89599	118.00209	8.85809			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.11269	101.27177	11.05830			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.06581	100.00000	17.97645			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.74028	100.20020	17.65238			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.15793	100.17418	16.07788			0.00	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	106.88952	4.73000	106.80980			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.35453	100.17741	16.27351			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.52195	100.07144	10.46987			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.61525	100.08326	11.55775			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	30.41348	100.11237	30.26289			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.08590	100.09907	13.02112			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.70834	100.09502	12.64543			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	87.37984	100.06298	83.15560			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	87.38775	100.06521	83.15692			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	87.42154	100.06023	83.16422			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	87.50395	100.06131	83.42608			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.14233	100.08049	9.96819		800,643,920,000.00	8,000,000	4,000,000.00	
FRC95	On 15/06/2016	Spot Bond	100.16123	15.37142	100.16123	15.10159			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.13225	100.08038	9.95821			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	22.69782	97.80179	22.52240			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.87284	100.16949	15.59736			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.06429	100.83728	13.99573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On 02/08/2013	Spot Bond	99.94942	61.54447	99.94942	62.25885			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	63.14768	101.49845	64.31685			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	61.74042	99.46188	62.47203			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	62.65238	103.49133	63.82180			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	62.38738	97.69123	63.16546			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	61.53719	100.87998	62.30214			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	61.97580	101.02852	62.84953			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	62.51416	101.21079	63.52158			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	62.85192	101.32512	63.94330			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	16.06813	144.28965	15.96417			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	58.40216	100.90946	58.22888		908,185,140,000.00	9,000,000	1,500,000.00	
FRJ14	On 20/07/2014	Spot Bond	103.60434	30.76795	103.60434	30.61428			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	22.73471	101.69223	24.00833			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	13.55668	103.43851	13.48906			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	10.32913	102.25429	11.09609			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.04961	101.76484	8.01004			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.93433	100.00000	12.88530			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.36837	261.70847	2.34670			0.00	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	2.27529	273.38978	2.25384				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.41032	256.75899	2.38854				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.35171	123.65104	3.33422				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.00246	101.04016	7.96337				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.67640	123.78317	3.65542				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.27169	101.29456	12.21162				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.58224	101.45459	12.21981				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	62.20539	101.10626	63.13612				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.86994	100.92257	7.83155				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	55.98812	100.00005	55.71117				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	3.02439	98.38735	3.00978				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	84.64355	101.21006	81.22142				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	87.17253	100.00000	83.07433				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	79.36943	100.42877	84.60237				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.86267	100.00000	0.77257				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.17479	104.97509	12.51525				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	76.54752	100.28475	82.42181				0.00	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	75.31212	100.19981	81.45504			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.54672	100.80772	6.74145			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.13627	101.07593	16.39117			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.40298	100.44759	8.58698			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	38.46749	100.17395	37.65166			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.59664	100.76967	14.77386			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	30.01849	100.98200	33.00229			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	60.07661	100.85889	59.74346			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	1.60605	102.64440	3.85792			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	60.44398	100.85054	58.82381			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.45156	108.09035	3.89748			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.53099	101.11747	2.90376			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	53.75317	100.16642	40.56873			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	32.76624	107.16699	32.61126			214,333,980.00	2,000	1,402,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	24.23952	108.33117	24.12386			974,980,530.00	9,000	800,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	13.53615	107.16932	13.47213			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	11.67012	109.08100	11.61412			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	11.62765	117.62764	11.56870			0.00	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	9.50713	108.91524	10.61095			1,306,982,880.00	12,000	2,512,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	9.61506	118.59653	9.56598			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	11.93177	109.40010	11.87532			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	10.82280	86.57971	10.78011			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	14.64882	100.55204	14.57600			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	17.67898	101.32185	23.05087			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	23.27503	101.40666	24.47237			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.02540	107.64302	12.96391			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	94.67458	100.00000	90.25768			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	56.00
GPT11	On 29/01/2013	Spot Bond	100.00000	98.58259	100.00000	98.08217			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	91.58041	100.00000	91.14842			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	92.82275	100.79486	92.34931			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	86.44868	100.37860	86.03958			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	89.24205	100.00000	88.80779			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	89.31496	99.24126	88.88327			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	82.75834	98.75737	82.38937			0.00	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	94.07216	100.00000	93.58974			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	94.09763	99.54346	93.61714			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	95.80052	100.00000	95.30026			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	89.24205	100.00000	88.80779			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	99.74328	97.59961	99.74328	97.08176			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	96.32396	99.49715	95.82076			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	92.67664	99.45694	92.21092			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	91.75412	99.40089	91.29786			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.08753	101.20169	8.04797			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.21198	101.57032	10.16187			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.63322	100.58455	3.36406			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.63237	100.59878	3.36290			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.63072	100.62628	3.36065			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	1.94284	100.00000	2.65990			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.62869	100.66039	3.35787			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.62586	100.70773	3.35401			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	27.84757	100.25900	27.70951			0.00	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	12.83104	101.08226	12.76835			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	17.31130	101.25499	17.22659			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.34443	100.11004	10.29321			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	21.95836	101.64234	21.85053			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.38941	100.23736	13.30516			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	10.65365	99.99999	10.60094			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	17.08298	101.18024	19.97585			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.30047	100.20054	8.86285			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	96.01579	100.97196	95.50843			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	100.80896	101.50868	96.30498			0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	101.50868	100.80896	101.50868	96.30498			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	68.47038	100.00000	68.21153			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	75.72472	100.00000	75.43765			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	64.39951	101.18125	64.59166			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	17.36931	101.21718	17.28434			0.00	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	18.09883	107.10005	18.00573				0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	101.59173	101.03439	101.59173	96.35802				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	64.50689	101.22625	64.72451				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	17.73427	101.28016	17.64747				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	16.32501	117.06290	16.23416				0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	101.69896	101.32555	101.69896	96.42651				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	64.70012	101.30724	64.96359				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	18.20310	101.36111	18.11394				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.19755	114.94363	17.10338				0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	102.07916	102.35849	102.07916	96.66951				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	64.95763	101.41519	65.28224				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	18.77550	101.46001	18.68346				0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	102.24978	103.63936	102.24978	96.98181				0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	102.77072	105.52401	102.77072	97.43145				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.10992	120.49879	12.04801				1,566,484,270.00	13,000	32,709,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.23349	278.97229	2.21216				0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.22989	279.46415	2.20856				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.18112	109.78196	12.12332				439,127,840.00	4,000	29,404,000.00



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	12.15758	110.08516	12.09977				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.99000	114.76557	0.99000	114.70330				805,860.00	814	205,100,000.00
I2038	On 31/01/2038	Spot Bond	1.70000	114.58685	1.70000	114.52027				2,363,000.00	1,390	18,735,390.00
I2050	On 31/12/2050	Spot Bond	1.90000	118.62572	1.90000	118.55532				382,762,600.00	201,454	43,018,454.00
IBC01	On 16/03/2015	Spot Bond	94.50000	23.14072	94.50000	23.05652				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.33277	111.10415	25.20940				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	89.61759	100.38955	85.04818				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	20.02476	101.98179	19.92397			407,927,160,000.00	4,000,000	2,300,000.00	
IBL14	On 28/06/2015	Spot Bond	100.56090	19.40206	100.56090	19.30561			201,121,800,000.00	2,000,000	1,000,000.00	
IBL15	On 28/06/2013	Spot Bond	99.93156	70.15529	99.93156	81.86117				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	57.32152	100.23834	57.03738				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	38.60965	100.38793	38.41801			200,775,860,000.00	2,000,000	1,000,000.00	
IBL20	On 15/03/2014	Spot Bond	104.99431	44.07117	104.99431	43.86616				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	16.74668	110.23108	16.66564				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.27870	114.54738	12.21742				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	40.56573	103.99743	40.37951				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.70296	101.06758	43.48945				0.00	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	28.63699	100.58995	28.49768			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	27.48977	111.22906	27.34457			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	14.58305	108.02289	14.51476			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	29.53745	100.81617	29.39347			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.14778	100.86946	11.09341			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	4.99857	123.12082	4.97258			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	3.27702	127.68743	3.25948			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	18.85264	99.85267	24.87854			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	8.65085	99.84531	11.61176			0.00	0	300,000.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.00585	108.72274	10.95346			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	19.66535	100.33316	19.72441			0.00	0	300,000.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.11068	100.11008	9.29201			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	9.51845	100.65809	12.37742			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	8.66543	102.66026	8.62607			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	10.30919	99.50921	12.88704		497,546,050.00	5,000	5,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	80.86382	100.00000	77.21154			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00133	100.00000	0.00529			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	20.45437	100.89947	20.36276			0.00	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	20.45437	100.89947	20.36276			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.23660	101.97863	10.19085			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	7.75668	100.89947	12.00231			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.28882	100.90751	14.34057			0.00	0	52,500,000.00
IDW002	On 30/06/2016	Spot Bond	100.84756	13.57371	100.84756	13.62999			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	13.79937	99.83295	14.05458			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	18.50959	114.58662	18.41769			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	27.03151	99.86601	26.89796			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	27.03151	99.86601	26.89796			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.68780	100.72296	11.10215			0.00	0	30,000,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.64682	100.00000	7.60899			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	65.44306	101.81841	67.90613			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	60.38417	101.39919	60.25227			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	59.12037	101.19088	58.45926			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	25.63780	103.56174	25.51986			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	58.65292	100.41740	55.18552			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	60.48508	100.58388	52.83552			0.00	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	79.42728	101.41671	75.84107			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	15.53282	101.24311	15.45682			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	94.31525	100.00000	93.83033			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	94.31525	100.00000	93.83033			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	92.63959	100.00000	92.17172			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	94.31525	100.00000	93.83033			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	92.63959	100.00000	92.17172			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.02439			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.52998			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.08491			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	64.48892	100.00000	59.59120			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	99.71860	98.38723	99.71860	97.86113		7,379,176,400,000.00	74,000,000	37,000,000.00	
IND303	On 15/01/2013	Spot Bond	99.62049	96.57345	99.62049	96.06702			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	94.82940	99.50873	94.34159			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	93.15022	99.40818	92.67997			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	91.53268	99.30784	91.07904		3,277,158,720,000.00	33,000,000	24,000,000.00	
IND307	On 12/02/2013	Spot Bond	99.19658	89.97448	99.19658	89.53660			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	88.47075	99.09525	88.04778			0.00	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	87.01939	98.99412	86.61056			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	85.61832	98.88812	85.22295		1,186,657,440,000.00	12,000,000	6,000,000.00	
IND311	On 12/03/2013	Spot Bond	98.78695	84.26389	98.78695	83.88129		0.00	0	0.00	
IND312	On 19/03/2013	Spot Bond	98.68599	82.95429	98.68599	82.58384		0.00	0	0.00	
IND313	On 26/03/2013	Spot Bond	100.00000	81.47321	100.00000	81.11111		0.00	0	0.00	
IND314	On 02/04/2013	Spot Bond	100.00000	80.21978	100.00000	79.86871		0.00	0	0.00	
IND315	On 09/04/2013	Spot Bond	100.00000	79.00433	100.00000	78.66379		0.00	0	0.00	
IND316	On 16/04/2013	Spot Bond	100.00000	77.82516	100.00000	77.49469		0.00	0	0.00	
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.32775	100,000.00000	0.32197		0.00	0	0.00	
IND318	On 24/04/2013	Spot Bond	100.00000	76.51992	100.00000	76.20042		0.00	0	0.00	
IND319	On 25/04/2013	Spot Bond	100.00000	76.35983	100.00000	76.04167		0.00	0	0.00	
IND320	On 26/04/2013	Spot Bond	100.00000	76.20042	100.00000	75.88358		0.00	0	0.00	
IND321	On 27/04/2013	Spot Bond	100.00000	76.04167	100.00000	75.72614		0.00	0	0.00	
IND322	On 28/04/2013	Spot Bond	100.00000	75.88358	100.00000	75.56936		0.00	0	0.00	
IND323	On 29/04/2013	Spot Bond	100.00000	75.72614	100.00000	75.41322		0.00	0	0.00	
IND324	On 30/04/2013	Spot Bond	100.00000	75.56936	100.00000	75.25773		0.00	0	0.00	
IND325	On 01/05/2013	Spot Bond	100.00000	75.41322	100.00000	75.10288		0.00	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	75.25773	100.00000	74.94867			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.79508			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.64213			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.48980			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.33809			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.18699			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	74.33809	100.00000	74.03651			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	74.18699	100.00000	73.88664			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	64.61151	100.00000	64.36657			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	63.75829	100.00000	63.51659			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	62.91635	100.00000	62.67784			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	62.08552	100.00000	61.85016			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	61.26567	100.00000	61.03342			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	60.34194	100.00000	55.13295			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	59.65829	100.00000	54.40288			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	58.87049	100.00000	53.56335			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	58.09309	100.00000	52.73677			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	57.32595	100.00000	51.92295			0.00	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	56.56895	100.00000	51.12168			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	55.82194	100.00000	50.33279			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	55.08479	100.00000	49.55606			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	54.35738	100.00000	48.79132			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	53.63958	100.00000	48.03839			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	52.93126	100.00000	47.29707			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	52.23228	100.00000	46.56719			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	51.54254	100.00000	45.84858			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	91.81362	100.81810	87.47500			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	96.38368	100.70300	93.43246			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	82.13440	100.70818	89.59659			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	15.78424	101.98370	15.70478			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	15.57446	106.31357	15.49309			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.00764	104.39662	14.93050			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.59223			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	87.32057	100.00000	86.90476			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.49835	99.99991	8.45631			0.00	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	91.53110	100.00000	91.09935			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	30.12791	100.36848	29.97840			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	9.90308	100.00021	9.85410			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	87.55437	100.00000	84.86870			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.61201	6.50000	101.05372			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	102.47300	101.36114	100.91319			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	97.42422	101.10456	97.56294			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.26274	100.08473	10.41108			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	101.23411	52.36438	101.23411	102.12103			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	25.59585	101.44140	24.24971			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	89.62974	100.25042	86.93363			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	75.74021	100.25042	75.12331			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	87.31765	100.08567	84.74457			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	87.16293	100.07206	84.57575			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	91.08667	100.37849	88.34760			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	78.35595	100.38408	77.70918			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	58.42322	100.38408	54.90364			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	91.09523	100.37919	88.35182			0.00	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	14.61093	100.00000	15.23024				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.35099	100.00000	10.15350				0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	94.51008	100.96288	94.01850				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	73.79227	100.27920	60.26389				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	70.57029	100.08647	55.24481				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	76.36875	100.00000	100.00000				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	88.87767	100.90615	93.55394				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	62.81639	100.92542	62.50990				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	62.81639	100.92542	62.50990				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	65.53410	101.29332	65.21331				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	44.33573	100.00000	44.11643				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	27.51682	102.06095	27.37820				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	26.61869	101.68471	26.48794				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	58.88665	100.42003	58.59427				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	22.78571	101.24581	23.90270				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	14.04297	101.27443	14.94228				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	10.55313	101.29354	11.25350				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	107.00679	12.29879	107.00679	12.24101			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	42.73898	105.51634	42.53936		211,032,680.00		2,000	2,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	15.08331	100.55058	15.00834		0.00		0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	12.50891	111.16948	12.44797		223,561,824,280.00		2,011,000	13,811,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	29.96104	100.64446	29.81522		0.00		0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	20.79933	100.00026	20.69645		0.00		0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	21.01173	106.83400	20.91314		0.00		0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.39198	100.08056	9.34549		200,161,120,000.00		2,000,000	1,400,000.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.42838	100.38986	8.38655		0.00		0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	3.48678	117.02647	3.46937		234,052,940,000.00		2,000,000	2,200,000.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.71510	129.51692	2.69892		0.00		0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	58.32639	100.38643	54.76179		0.00		0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.61299	99.81973	10.09008		0.00		0	300,000.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.31361	101.53934	10.74490		0.00		0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	9.07131	101.19270	10.29504		0.00		0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.25130	100.25130	0.36888		280,703,640,000.00		2,800,000	1,600,000.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.69567	99.94061	0.00608		0.00		0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	64.60910	100.95973	64.99518		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond	92.45654	2.89478	92.45654	3.50594				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.79790	95.34778	3.37259				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	59.90972	100.52241	56.68755				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	88.63964	103.46133	83.95678				0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	85.81097	99.88087	81.53755			399,523,480,000.00	4,000,000	2,000,000.00	
IV08	On 30/04/2018	Spot Bond	114.89453	14.70014	114.89453	14.62659				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.09825	101.30356	11.04391				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.68629	129.51692	2.67028				0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	93.83033	100.00000	93.35038				0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.12346				0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.59223				0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	87.52998	100.00000	87.11217				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	68.65964	100.00000	64.12439				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	64.24445	100.00000	59.32700				0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.18478				0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	99.69055	97.86172	99.69055	97.34137				0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	99.59249	96.06809	99.59249	95.56707			995,924,900,000.00	10,000,000	10,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA304	On 24/01/2013	Spot Bond	99.47998	94.34314	99.47998	93.86045			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	92.68192	99.37949	92.21651			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	91.08138	99.27921	90.63232		1,191,350,520,000.00	12,000,000	6,000,000.00	
IVA307	On 14/02/2013	Spot Bond	99.16760	89.53934	99.16760	89.10580			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	88.05086	99.06633	87.63200			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	86.61394	98.96527	86.20903			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	85.22663	98.85919	84.83498			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	83.88525	98.75808	83.50618			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	82.20721	100.00000	81.83857			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	81.11111	100.00000	80.75221			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	79.86871	100.00000	79.52070			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	78.66379	100.00000	78.32618			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	77.49469	100.00000	77.16702			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.73737			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	73.88664	100.00000	73.58871			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	73.73737	100.00000	73.44064			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	73.58871	100.00000	73.29317			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	73.44064	100.00000	73.14629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA322	On 15/05/2013	Spot Bond	100.00000	73.29317	100.00000	73.00000				0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	73.14629	100.00000	72.85429				0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	73.00000	100.00000	72.70916				0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	72.85429	100.00000	72.56461				0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	72.70916	100.00000	72.42063				0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	72.56461	100.00000	72.27723				0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	72.42063	100.00000	72.13439				0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	72.27723	100.00000	71.99211				0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	72.13439	100.00000	71.85039				0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	71.99211	100.00000	71.70923				0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	71.85039	100.00000	71.56863				0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	65.22793	100.00000	64.98066				0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	64.36657	100.00000	64.12257				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	63.51659	100.00000	63.27581				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	62.67784	100.00000	62.44024				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	61.85016	100.00000	61.61570				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	61.03342	100.00000	60.80205				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA339	On 26/09/2013	Spot Bond	100.00000	60.22745	100.00000	55.01059			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	59.43213	100.00000	54.16168			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	58.64732	100.00000	53.32587			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	57.87286	100.00000	52.50296			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	57.10864	100.00000	51.69274			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	56.35450	100.00000	50.89503			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	55.61032	100.00000	50.10963			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	54.87598	100.00000	49.33635			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	54.15132	100.00000	48.57500			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	53.43624	100.00000	47.82540			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	52.73060	100.00000	47.08737			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	52.03428	100.00000	46.36073			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	51.34715	100.00000	45.64530			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	67.87664	99.74330	67.47055			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.10474	100.81205	8.06523			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	43.22538	101.01716	43.01430			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	17.02626	101.02507	19.54374			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	101.09934	103.09064	101.09934	99.91987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF002	On 01/08/2013	Spot Bond	100.81807	61.49623	100.81807	61.74800				0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	95.90120	100.68775	92.96716				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	85.15126	100.65963	73.50249				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	77.59004	100.00000	77.27905				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	57.66139	100.00000	50.37813				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	9.81974	101.04078	13.89609				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	91.00657	100.00000	94.69775				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	90.71286	100.00000	94.54096				0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	103.09812	105.05151	97.06071				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	96.74709	104.62962	90.90328				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.12421	102.42188	3.32668				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.60219	101.21431	3.37221				0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	99.17650	100.00000	95.30821				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	86.07247	100.00000	82.86940				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	10.72324	153.49881	10.65596				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	63.96954	101.46222	63.65593			202,924,440,000.00	2,000,000	1,000,000.00	
LBK02	On 26/03/2015	Spot Bond	100.47188	19.22744	100.47188	19.08825				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	103.08494	12.25188	103.08494	12.17411			1,649,359,040.00	16,000	6,816,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.33321	101.72477	2.09158			0.00	0	100,000.00
LHL01	On 13/12/2015	Spot Bond	100.30391	8.96770	100.30391	10.10241			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	19.22956	100.60223	24.51099			0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.66107	100.33330	5.04036			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	93.58974	100.00000	93.11224			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.12346			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	64.24445	100.00000	59.32700			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	99.71780	97.60021	99.71780	97.08248			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	61.30730	100.80210	61.47894			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	99.74586	97.59955	99.74586	97.08169			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	84.44213	98.89515	84.05749			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	64.29254	101.14527	68.50505			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	90.18492	99.30996	89.74449			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	85.21386	98.95948	84.82193			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	78.76047	98.43044	78.42732			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	91.29885	99.38845	90.84715			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	88.03982	99.17027	87.62063			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF018	On 15/04/2013	Spot Bond	101.29323	96.45931	101.29323	97.64950			202,586,460,000.00	2,000,000	1,000,000.00
MBF019	On 15/04/2014	Spot Bond	101.31233	44.79309	101.31233	44.57378			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	79.16951	100.54173	87.80703			27,146,267,100.00	270,000	90,000.00
MBF025	On 26/05/2014	Spot Bond	100.58073	40.13253	100.58073	39.93731			0.00	0	5,000,000.00
MBF027	On 07/10/2014	Spot Bond	101.30733	31.48427	101.30733	31.33013			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	22.32898	101.17095	23.37133			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	8.61904	99.84625	17.44992			0.00	0	10,000,000.00
MBF030	On 01/10/2017	Spot Bond	99.84060	1.44991	99.84060	2.59104			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	54.57233	100.25866	42.55406			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	99.72487	100.00000	94.10878			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	99.53344	101.07042	94.18079			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	43.55453	101.08567	43.34172			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	43.96027	100.00000	43.74754			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	94.50576	100.00000	89.63549			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	41.76593	100.00000	41.56382			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	43.93139	100.00000	45.34361			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	22.25731	100.00000	22.14721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000	21.97072	100.00000	21.86439			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.64956	100.00000	5.62161			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	13.79286	100.00000	13.72464			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.28685	109.95029	10.23744		329,850,870.00		3,000	3,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	27.88256	100.21678	27.74437			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	53.74784	100.18427	40.56403			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	21.97786	100.20050	20.25957			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	29.85526	101.34831	29.72106			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	29.90059	101.35889	29.76619			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.27637	101.41174	12.22116			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	11.24735	103.44664	11.19650			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	11.12628	103.61067	11.07591			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	14.47131	101.86568	14.40599			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	14.11315	104.35890	14.04888			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	14.51467	104.67108	14.44842			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	26.41951	106.18586	26.29616			0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.63871	100.06286	14.56626			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.14872	100.06556	7.11334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.76980	110.15502	9.71713			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.35489	107.16233	19.26335			0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	20.75408	100.44922	21.04490			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	11.27954	104.78971	11.22744			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	78.30831	100.42970	87.24613			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	10.97614	104.79935	10.92543		628,796,100.00		6,000	6,906,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	37.54020	110.61908	37.36099		222,897,446,200.00		2,015,000	3,123,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	22.67338	110.59153	22.56517		221,183,060,000.00		2,000,000	10,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	14.94917	115.34633	14.87537		231,269,391,650.00		2,005,000	4,205,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	55.67395	102.81634	55.42075			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	99.67668	96.31757	99.67668	95.81353			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	82.75598	98.77372	82.38697			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	79.25578	98.48888	78.91824			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.51888	100.00000	6.48734			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11153	100.00000	0.11099			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.82828	100.00000	6.79524			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.91266	100.00000	6.87921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211	On 14/08/2020	Spot Bond	100.89771	6.35074	100.89771	6.31975			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.43503	100.61875	6.40372			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.54624	100.62967	6.51438			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.60183	100.63509	6.56970			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.66855	100.64159	6.63609			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.83528	100.65787	6.80200			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.94641	100.66881	6.91259			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.06862	100.68074	7.03421			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.17971	100.69157	7.14475			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.23525	100.69687	7.20002			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.90125	100.76218	7.86275			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.67730	100.83813	8.63500			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11153	100.00000	0.11099			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11153	100.00000	0.11099			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	8.84245	103.67668	13.47280			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	43.52043	101.36748	43.30725			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	29.95544	100.92433	29.80928			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	20.51421	100.76441	20.41427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.26513	100.97362	9.21991				403,894,480,000.00	4,000,000	2,000,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	15.33778	100.60434	16.54720				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.43714	100.47967	9.30064				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	20.35928	112.76469	20.25893				227,559,144,420.00	2,018,000	11,618,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	15.83296	100.61353	15.75422				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	12.72391	122.79495	12.65678				1,105,154,550.00	9,000	5,009,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.43978	32.99078	3.43442				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	94.42832	101.43082	96.58089				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	23.18943	108.29303	23.07942				216,586,060,000.00	2,000,000	10,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.81700	101.23516	22.70537				0.00	0	100,000.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.73300	101.30698	8.69025				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	42.98015	104.56520	42.78088				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	37.75266	100.00004	37.56591				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	16.34942	109.74955	16.27058				1,646,243,250.00	15,000	6,815,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	11.81133	100.00006	11.75290				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	94.79309	119.17407	92.49931				0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	99.66144	100.94176	95.11802				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN19	On 07/03/2013	Spot Bond	100.33399	91.09825	100.33399	86.15119			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	31.81866	100.00000	31.69804			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	40.19028	100.00000	40.03792			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	30.34335	100.00000	30.22832			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	28.77205	100.00000	28.66298			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	21.31990	100.55018	21.21622			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	89.69181	100.22266	85.08385			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	87.17153	99.94761	82.66048			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	86.91990	99.94811	82.46259			0.00	0	100,000.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	86.91990	99.94811	82.46259			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	86.91990	99.94811	82.46259			0.00	0	100,000.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	19.93415	99.86407	19.83566			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	23.71540	101.50309	23.59909			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	23.29451	101.36582	23.18041			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	20.94899	100.40506	20.84499			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.02166	80.20911	17.96360			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.67367	100.38119	15.59588			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.10776	100.00000	13.05807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond	101.10639	13.78093	101.10639	13.71358				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	14.47913	101.21257	14.40830				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	13.71515	101.03995	13.64815				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.68789	101.41775	12.62571				0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	98.12277	100.00000	95.01551				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.62060	76.11506	14.57533				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	58.59040	100.41337	58.41933				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	38.55161	100.10537	38.81190				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	38.48226	100.10374	38.74408				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	17.87412	99.82783	21.47328				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.22893	100.74066	10.39739				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.29955	100.07228	8.73173				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	14.80260	100.06803	15.24863				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	1.68165	101.43571	3.99607				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	20.69240	110.75661	20.59187				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	61.50671	105.36061	61.21978				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	47.58763	106.42411	47.36746			1,064,241,100.00	10,000	4,010,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	101.17472	8.41624	101.17472	8.37508			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	14.38205	119.90407	14.30760		466,469,997,765.20	3,890,360	1,945,180.00	
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.48983	108.97397	10.43503			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.59223			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	84.06067	98.87170	83.67959			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	17.58011	100.47393	18.68167		200,947,860,000.00	2,000,000	1,400,000.00	
NILB10	On 08/12/2016	Spot Bond	156.96491	4.67048	156.96491	4.63856			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.19311	115.40836	12.13289			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	83.87435	98.83767	83.49508			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	69.81859	97.39714	69.55941			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	53.87886	100.19307	40.87575			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.25579	114.59979	10.19977			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.58251	100.55569	12.52132			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	40.54096	100.53494	40.34385			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	80.41729	100.49411	88.58701			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	20.41493	100.52625	20.80794			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.25082	116.99821	10.19380			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	40.78262	100.56446	40.58427			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B13	On 22/05/2013	Spot Bond	100.52540	80.55261	100.52540	88.66213			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	20.59127	100.54276	20.98865			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.65913	114.44931	10.60098			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	41.06684	100.59918	40.86705			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	80.73302	100.56709	88.76230			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	20.91602	100.57314	21.32145			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	80.75932	100.57316	88.77691			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	80.91314	100.58790	88.86261			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	81.09751	100.65124	88.96471			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	81.34168	100.70756	89.10032			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.30605	100.72887	9.26073			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.00197	100.67612	13.93380			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	58.45512	134.34526	58.09573			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	40.42509	108.59837	40.23182			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	10.96516	125.30314	10.90670			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	85.60982	100.00000	82.72665			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	10.87569	134.80590	10.81395			0.00	0	4,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	171.14853	4.10110	171.14853	4.07135			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	9.95403	135.14144	9.89773			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	94.85733	101.23304	96.81009			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	44.32094	101.21485	44.10413			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	44.18730	101.18197	43.97121			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	10.97784	101.47481	10.92402		202,949,620,000.00	2,000,000	1,000,000.00	
NTC13	On 31/01/2015	Spot Bond	100.95122	21.83770	100.95122	21.73113			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	62.65678	100.91565	63.41055			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	16.86889	101.05067	19.40612		141,470,938,000.00	1,400,000	900,000.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.90152	100.00000	16.81973			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.95648	100.00000	16.87442			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.98945	100.00000	16.90723			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.78083	100.00000	17.69479			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.66013	100.00000	18.56984			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.15580	100.00000	24.03891			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	17.70285	108.19161	17.61893		1,731,065,760.00	16,000	103,316,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.09932	100.00000	5.10536			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	14.55960	104.37000	14.50269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000	25.81109	100.00000	25.68619	0.00	0	0.00			
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.93677	100.00000	5.90740	0.00	0	0.00			
PMM02	On 13/06/2013	Spot Bond	100.19068	74.25176	100.19068	80.59002	0.00	0	0.00			
PMM04	On 25/01/2013	Spot Bond	99.51117	94.09943	99.51117	93.61908	0.00	0	0.00			
PMM05	On 27/02/2013	Spot Bond	100.38733	91.55396	100.38733	91.11963	0.00	0	0.00			
PNP03	On 21/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.52998	0.00	0	0.00			
PNP05	On 21/08/2013	Spot Bond	100.00000	68.23573	100.00000	63.91901	0.00	0	0.00			
PNP07	On 21/02/2013	Spot Bond	100.47782	87.90120	100.47782	87.47785	0.00	0	0.00			
PR2A1F	On 15/06/2014	Spot Bond	100.10564	38.69416	100.10564	38.50258	0.00	0	0.00			
PR2A1G	On 15/06/2014	Spot Bond	100.09773	34.02113	100.09773	27.70313	0.00	0	0.00			
PR2A4D	On 15/06/2013	Spot Bond	100.09376	73.41784	100.09376	84.10234	0.00	0	0.00			
PR2A9D	On 15/06/2013	Spot Bond	100.09863	73.52392	100.09863	84.16385	0.00	0	0.00			
PR2A9E	On 15/09/2013	Spot Bond	100.10500	56.03183	100.10500	56.44567	0.00	0	0.00			
PR2B1F	On 15/06/2014	Spot Bond	100.10840	38.81264	100.10840	38.62047	0.00	0	0.00			
PR2B1G	On 15/06/2014	Spot Bond	100.10173	34.01982	100.10173	27.70211	0.00	0	0.00			
PR2B4D	On 15/06/2013	Spot Bond	100.10673	73.70074	100.10673	84.26634	0.00	0	0.00			
PR2B5E	On 15/09/2013	Spot Bond	100.10663	56.10202	100.10663	56.49592	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1F	On 15/06/2014	Spot Bond	100.11457	39.07747	100.11457	38.88398			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	34.01825	100.10653	27.70088			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	74.01899	100.12130	84.45086			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	39.37017	100.12138	39.17522			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	34.01641	100.11212	27.69945			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	74.30186	100.13423	84.61485			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	41.42852	100.68448	41.22682			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	33.65860	116.98567	32.43227			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	27.88261	91.25497	27.76704			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.82867	40.60007	0.82699			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	5.31000	124.38675	5.29000	124.40684		67,945,140,450,000.00	795,695,000	8,565,253,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	21.07438	124.15418	20.14711			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	14.26942	86.87026	14.21266			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	16.08620	130.95502	14.47320			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	7.72835	82.70497	7.69885			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	68.43697	107.05466	68.11880			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.23000	128.79636	7.21000	128.95395		36,156,001,839,900.00	000,830,130	0,395,700,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	38.29047	0.74967	38.29047	0.74823				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.69026	36.16829	0.68900				0.00	0	0.00
R189	On 31/03/2013	Spot Bond	216.63771	146.26793	216.54365	140.81988			1,307,841,855,270.00	6,037,000	1,061,000,000.00	
R197	On 07/12/2023	Spot Bond	0.91000	285.20852	0.91000	285.05481			3,935,532,510.00	4,324,761	128,800,418.00	
R201	On 21/12/2014	Spot Bond	5.03000	107.17012	5.01000	107.17965			204,771,300,000.00	40,710,000	545,476,000.00	
R202	On 07/12/2033	Spot Bond	1.62000	216.34839	1.62000	216.22341			56,391,527,700.00	34,809,585	1,005,908,000.00	
R2023	On 28/02/2023	Spot Bond	6.75500	109.86936	6.73500	109.98123			894,902,400,000.00	132,480,000	1,492,225,000.00	
R203	On 15/09/2017	Spot Bond	5.76000	112.59428	5.74000	112.64537			9,978,266,880,000.00	732,338,000	6,340,330,000.00	
R204	On 21/12/2018	Spot Bond	5.99500	110.19475	5.98000	110.23786			13,744,543,251,175.00	292,667,765	3,817,181,898.00	
R2048	On 28/02/2048	Spot Bond	108.88836	10.82307	108.88836	10.77122			201,987,907,800,000.00	855,000,000	2,526,000,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	36.68082	100.00000	36.49938			0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.03000	105.94376	5.01500	105.93048			6,774,087,110,000.00	346,737,000	1,061,050,000.00	
R207	On 15/01/2020	Spot Bond	6.25000	108.98801	6.23000	109.06801			9,574,363,750,000.00	531,898,200	5,889,252,000.00	
R208	On 31/03/2021	Spot Bond	6.35000	104.26620	6.33000	104.35939			7,942,392,313,050.00	250,770,443	8,830,630,150.00	
R209	On 31/03/2036	Spot Bond	8.02000	83.07770	8.00000	83.22111			10,539,210,320,000.00	314,116,000	8,419,436,869.00	
R210	On 31/03/2028	Spot Bond	1.36000	165.21229	1.37000	164.90865			7,080,180,400.00	5,206,015	146,487,001.00	
R211	On 31/01/2017	Spot Bond	0.13000	113.47864	-0.13000	113.42314			(26,000,000.00)	200,000	1,117,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	0.85000	133.30305	0.85000	133.23172			129,349,679,050.00	152,176,093	1,136,587,820.00
R213	On 28/02/2031	Spot Bond	7.72000	95.41423	7.70000	95.55841			5,950,691,800,000.00	770,815,000	3,564,898,000.00
R214	On 28/02/2041	Spot Bond	84.68795	9.77556	84.68795	9.73750			344,277,688,737,500.00	065,250,000	6,155,724,669.00
R223C	On 15/03/2013	Spot Bond	98.99493	83.66257	98.99493	83.28461			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	57.63509	96.64575	57.38457			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	39.61055	94.28171	39.44186			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	27.68336	91.87036	27.56798			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	19.86192	88.83566	19.78142			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	14.26942	86.87026	14.21266			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	10.40440	84.86749	10.36381			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	7.72835	82.70497	7.69885			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	68.74250	97.62766	68.49063			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	47.10167	95.17874	46.90062			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	32.67747	92.80992	32.54087			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	22.99344	90.60553	22.89922			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	16.60927	87.76872	16.54299			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.01708	85.82547	11.97002			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	8.85151	83.71772	8.81756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	81.42381	6.65477	81.42381	6.62984				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.36381	77.48625	5.34454				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.20707	75.13464	4.19235				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.44391	72.16183	3.43227				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.76737	70.13136	2.75824				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.25128	68.17127	2.24404				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.85748	66.23386	1.85165				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.66898	63.06100	1.66396				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.41698	61.24492	1.41283				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.25112	59.05342	1.24757				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.08346	57.39997	1.08046				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.94670	55.80907	0.94415				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.83425	54.27807	0.83205				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.73778	52.85822	0.73588				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.65698	51.49553	0.65533				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.00178	44.45722	0.99957				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.93497	43.11572	0.93296				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	41.83089	0.87780	41.83089	0.87597			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.82867	40.60007	0.82699			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.78631	39.42073	0.78476			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.74967	38.29047	0.74823			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.71789	37.20704	0.71654			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.69026	36.16829	0.68900			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	41.04531	100.16140	40.84199			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	65.45035	101.36584	65.51796			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.19536	101.68455	14.12563			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	21.96632	100.60342	22.35033			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.70783	100.00000	2.34014			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	90.47215	100.25681	85.85593			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	76.44447	100.32689	82.31122			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	76.44582	100.32010	82.31231			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	57.75487	100.32441	53.70271			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	18.72914	101.54349	18.63522			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	80.16697	100.00000	79.93891			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	85.04820	100.26310	84.65267			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond	101.21857	31.10054	101.21857	30.94840				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.14725	5.87500	105.11365				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.00589	100.60466	17.50360				0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	101.37541	98.09289	101.37541	97.56129				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	63.36096	101.28378	68.37330				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.09275	100.77784	9.80187				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	89.40611	100.58027	88.96773				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	39.92672	100.38116	39.72854				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	94.35112	100.60804	87.98504				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	94.90748	100.65009	88.11965				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	31.25930	102.09902	31.10519				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	12.67453	99.79665	12.54201				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.37079	101.65073	13.30513				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.15598	101.46985	17.07187				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.15598	101.46985	17.07187				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	65.34386	101.38750	67.46545				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP010	On 23/08/2013	Spot Bond	100.62446	60.58419	100.62446	57.19606			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	57.25036	100.24328	52.77508			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	62.37660	101.50905	65.27956			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.50186	99.91990	13.84612			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.77429	99.90988	11.85172			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	72.75041	100.25061	58.61653			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.02232	100.36848	10.32818			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	41.05191	100.51732	40.84790			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	35.93172	100.00000	35.96636			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	29.78140	100.62598	29.63648			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.33636	5.25000	102.30755			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.64062	100.00000	0.63746			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.34503	100.00000	4.32401			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	95.05208	100.00000	94.55959			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	16.79738	101.48404	25.53605			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.43239	115.23085	10.38036			460,923,400.00	4,000	5,304,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	95.80052	100.00000	95.30026			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.25952	104.86804	9.22320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	114.56238	13.07880	114.56238	13.01352				0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.53752	100.56539	11.48140				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	10.96496	107.95466	10.91308			215,909,320,000.00	2,000,000	16,700,000.00	
SBK15	On 23/01/2022	Spot Bond	101.20234	8.34642	101.20234	8.30560				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.55628	100.11990	7.51886				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.40684	101.08312	7.55769				0.00	0	100,000.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.80843	101.24095	9.07619				0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.78290	101.21627	9.31712				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	21.48553	107.37565	21.38374			644,253,900.00	6,000	14,906,000.00	
SBK8	On 10/04/2013	Spot Bond	102.36256	84.87363	102.36256	81.29984				0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	10.79354	105.03639	10.74358			420,145,560.00	4,000	6,804,000.00	
SBK111	On 09/04/2014	Spot Bond	132.16219	39.12266	132.16219	38.88614			292,078,439,900.00	2,210,000	1,105,000.00	
SBN18	On 14/09/2013	Spot Bond	162.56493	45.58009	162.56493	45.28147				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	74.96324	155.18315	73.41372				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	21.92599	120.12124	21.81232				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	21.84780	120.50039	21.73425				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	21.80877	120.69056	21.69528				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On 19/03/2013	Spot Bond	143.06048	80.15383	143.06048	78.12941			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	11.69153	106.46393	11.63652			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	21.88967	120.29708	21.77605			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	21.87012	120.39190	21.75654			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	69.91054	215.59863	67.33097			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	85.60982	100.00000	82.72665			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.16730	100.10760	8.12686			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	40.88972	99.06612	40.68915			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	28.24223	100.00010	28.10253			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	12.69148	99.81852	12.63016			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	68.61468	99.79990	68.17658			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	62.23400	100.00000	61.93284			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	11.84584	109.84578	11.78868			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	41.97888	100.78863	41.77429			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.35215	100.87410	13.28702		201,748,200,000.00	2,000,000	1,000,000.00	
SBS16	On 22/09/2018	Spot Bond	99.99987	7.37461	99.99987	7.33814			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.18215	100.00000	1.17689			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.92808	99.99997	7.88886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	113.08735	9.27211	113.08735	9.22656			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.32925	109.22356	10.27964			0.00	0	200,000.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.11770	100.77436	8.34496			0.00	0	400,000.00
SBS22	On 23/05/2015	Spot Bond	100.47821	20.49169	100.47821	20.39211			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.38485	100.50480	9.72282			0.00	0	300,000.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.73492	100.51996	7.69731			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.47922	106.95022	9.12446		2,566,805,280.00	24,000	2,124,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	8.70618	102.76906	8.66638			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.26154	104.14309	9.21874		624,858,540.00	6,000	6,000.00	
SBS7	On 26/03/2013	Spot Bond	103.79928	89.80721	103.79928	84.96451			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	18.27978	120.54819	18.18629		25,194,571,710.00	209,000	2,309,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	77.69770	120.15971	77.26355		20,907,789,540.00	174,000	87,000.00	
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.28078	272.67152	2.25933		545,343,040,000.00	2,000,000	1,100,000.00	
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.99857	123.12082	4.97258		2,216,174,760,000.00	18,000,000	3,000,000.00	
SCM107	On 15/09/2017	Spot Bond	114.44000	9.31375	114.44000	9.26182			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	105.58793	100.00000	105.03942			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	88.80779	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
SHF01	On 15/12/2016	Spot Bond	100.00000		3.67902	100.00000	3.66082			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494		0.20604	82.63494	0.24746			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805		4.86689	120.42805	6.75835			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.61201	6.50000	101.05372			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305		11.14851	100.12305	11.09331			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484		69.99768	99.88484	81.74271			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542		19.97907	99.87542	19.88036			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421		10.04214	100.24421	9.99236			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523		10.75261	103.11523	10.48520			515,576,150.00	5,000	5,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161		1.50447	100.24161	2.54163			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322		66.23741	105.71322	65.93260			5,919,940,320,000.00	56,000,000	7,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955		15.67480	112.32955	15.59905			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711		73.39495	101.56711	69.99870			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786		11.79276	105.65786	11.73762			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059		28.45122	100.80059	28.31255			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343		10.72163	100.58343	10.66948			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342		15.72089	100.81342	15.64426			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796		8.65290	100.58796	8.61081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	107.52630	13.59578	107.52630	13.53165			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	22.43645	101.25454	23.42023			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	9.91763	100.41357	9.86839			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.53504	99.94314	9.43839			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.55403	101.14726	11.15410			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	8.90888	94.17275	8.87119			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	8.93942	93.82087	8.90171			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	26.08916	104.67610	27.82953			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	10.74271	101.56575	10.69486			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.44784	100.11486	9.60924			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	11.58134	107.35953	11.52648			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	21.61433	121.64737	21.50114			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.75457	105.50721	3.51180			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	95.54974	100.00000	95.05208			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	95.54974	100.00000	95.05208			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	95.30026	100.00000	94.80519			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	89.68059	100.00000	89.24205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873	On 14/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.02439			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.59223			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.59223			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.74038			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.52998			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	87.52998	100.00000	87.11217			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	87.52998	100.00000	87.11217			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.28842			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.37772			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	68.65964	100.00000	64.12439			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	68.65964	100.00000	64.12439			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	64.48892	100.00000	59.59120			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	64.36657	100.00000	59.45895			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	64.24445	100.00000	59.32700			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	68.65964	100.00000	64.12439			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	68.65964	100.00000	64.12439			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672	96.57125	99.68672	96.06451			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	95.07087	99.60062	94.58014			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN953	On 05/02/2013	Spot Bond	99.38728	91.52648	99.38728	91.07254				0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	95.07075	99.60314	94.58001				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	89.96619	99.28767	89.52800				0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	89.53063	99.25974	89.09678				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	88.67302	99.20138	88.24767				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	88.67294	99.20211	88.24759				0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	88.46132	99.18693	88.03805				0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	93.38112	99.50500	92.90808				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	87.83262	99.14341	87.41552				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	87.21341	99.09929	86.80233				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	87.00975	99.07862	86.60067				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	86.40272	99.03521	85.99949				0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	95.14028	98.12653	94.65606				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	83.12689	98.78368	82.75454				0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	94.58157	99.57277	94.09600				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	20.17328	119.55998	20.06965				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.13572	111.67266	10.08642				0.00	0	11,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000	41.36726	100.00000	41.18535			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.18738	100.00000	34.35927			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	43.18908	104.23307	42.98936		208,466,140,000.00	2,000,000	1,000,000.00	
TFS100	On 22/01/2013	Spot Bond	99.58856	94.82546	99.58856	94.33731			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	91.30032	99.37012	90.84869			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	83.87033	98.86706	83.49098			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	99.29473	0.00000	99.29473	66.82424			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	95.26559	100.66418	90.91305			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	94.78823	101.16928	98.21610			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	94.59834	101.07247	96.67678			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	16.21326	100.91059	16.13416			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	15.54665	110.02135	15.47276			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.34653			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	90.41059	100.30600	86.27907			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	40.78539	100.55190	40.53737			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	60.63506	100.62855	58.76592			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.65092	101.17076	6.93792			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.88671	101.20716	7.15151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A3	On 18/10/2038	Spot Bond	103.42947	11.07653	103.42947	11.02646				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	1.66469	100.80622	3.64593				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	1.66276	100.83814	3.64318				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.31192	100.90574	3.63736				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	2.16112	100.00000	3.09421				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.39320	101.28535	7.61026				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	1.65929	100.89554	3.63824				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.47469	101.45249	8.58958				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	1.65292	101.00134	3.62915				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.91076	102.14068	12.60354				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	1.62655	101.44362	3.59146				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.64965	101.20953	11.59267				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.94268	101.06155	6.90876				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.47398	101.14347	7.43743				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.56470	105.45079	7.52632				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.53443	101.30716	8.49265			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	9.00484	101.37985	8.96072			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.95720	102.14790	13.88836			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.32503	101.15653	11.26966			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	13.66538	101.18212	13.59855			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.59370	101.20040	11.53700			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.65020	101.18212	7.61278			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.76810	101.20040	7.73011			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.82703	101.20953	7.78875			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.41461	101.17116	11.35879			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.59370	101.20040	11.53700			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.20879	101.30089	12.14902			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.41592	101.30089	8.37472			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.20879	101.30089	12.14902			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.10193	101.44699	13.03771			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.59105	101.48350	9.54402			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.04616	101.43786	12.98222			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.48535	102.16719	17.39910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.25682	102.21271	14.18646				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.65095	102.19450	17.56387				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	54.57045	99.87885	54.30081				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	23.92360	111.48563	23.80740				668,913,780.00	6,000	2,606,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	11.36547	102.36770	11.32178				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	10.58234	111.51511	10.53065				1,895,756,870.00	17,000	995,617,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	11.56415	120.69176	11.50398				1,568,992,880.00	13,000	277,724,000.00
TN23	On 06/11/2023	Spot Bond	122.92168	10.21971	122.92168	10.16575				245,843,360,000.00	2,000,000	86,955,000.00
TN25	On 19/08/2025	Spot Bond	112.54971	11.74172	112.54971	11.68487				0.00	0	133,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	9.44931	105.64973	9.40514				2,112,994,600.00	20,000	9,520,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.09011	100.66243	7.75373				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.25656	100.67816	7.93529				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.46732	100.69808	8.16518				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.48950	100.70018	8.18937				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.53111	100.79857	9.32564				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.49899	101.00182	15.83532				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	22.75377	101.21676	33.80344				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	101.26720	10.22000	101.26720	17.46313			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.90382	101.29746	14.97952			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.05355	10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.05222	9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.05177	100.00000	10.00000			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.12346			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	87.52998	100.00000	87.11217			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	64.24445	100.00000	64.00091			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.57072			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	85.23402	98.80121	84.84252			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	75.50211	97.87620	75.19762			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	99.84733	99.72719	99.84733	99.18602			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	67.50529	99.82860	67.25694			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	91.07450	99.36331	90.62513			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	71.61276	97.76060	71.33910			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.22354	120.75743	12.15991			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	44.38213	101.23503	44.16499			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.61371	101.32511	14.54215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond	101.70719	24.74300	101.70719	24.62144				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	13.59536	110.55481	13.52942				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	62.57568	100.00000	62.27287				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	62.82723	100.00000	62.52320				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	62.91108	100.00000	62.60664				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.40847	100.80302	22.04203				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.25408	100.83292	13.84201				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.85454	100.83423	10.31661				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	91.40137	100.00000	90.97022				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	90.92876	100.36906	90.49849				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	10.84277	128.75000	10.79372				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	14.70196	121.77342	14.62490				608,867,100.00	5,000	95,853,225.00
WS05	On 01/08/2018	Spot Bond	243.55465	7.59130	243.55465	7.52217				0.00	0	33,518,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	20.57785	107.94222	20.47995				0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	110.97172	10.71693	110.97172	10.66480				0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	8.96909	113.15781	8.92477				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	8.83807	112.59168	8.79457				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	113.82178	8.67423	113.82178	8.63117				0.00	0	27,000,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	59.53584	96.69614	59.27695				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	49.18242	95.45272	48.97199				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	16.30410	87.68655	16.23873				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	38.44543	93.89641	38.28316				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	32.03325	92.71091	31.89872				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.42206	86.49267	13.36915				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	23.93867	90.84932	23.83982				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	16.27490	87.67412	16.21019				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.01718	67.16812	2.01073				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.89447	100.00000	7.86454				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03179	100.00000	0.03167				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.89447	100.00000	7.86454				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	21.15256	100.00000	21.07237				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	21.64013	100.00000	21.55809				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	20.28704	100.00000	20.21013				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	20.28704	100.00000	20.21013				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.23649	100.00000	19.16357				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On 20/05/2015	Spot Bond	100.00000	19.23649	100.00000	19.16357			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.20575	100.00000	18.13673			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.20575	100.00000	18.13673			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.13234	100.00000	17.06740			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.13234	100.00000	17.06740			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.15288	100.00000	16.09164			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.15288	100.00000	16.09164			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.20051	100.00000	15.14289			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.20051	100.00000	15.14289			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.38602	100.00000	14.33149			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.61518	100.00000	13.56356			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.18212	100.00000	10.14352			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.61825	100.00000	9.58179			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.05116	100.00000	9.01685			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.05116	100.00000	9.01685			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.56617	100.00000	8.53370			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.09179	100.00000	8.06112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond						0.00	0	0.00
<b>Total for j-Bonds :</b>								<b>753,728,178,823,060.00</b>	<b>,668,371,010</b>	<b>88 013 224 536.00</b>	
<b>Grand Total:</b>								<b>3,728,968,704,894.00</b>	<b>68,382,270</b>	<b>88 014 565 531.00</b>	