



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 08/01/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future			8.65020	8.65020	8.67920	8.67920		12.78	76,822,426.20	8,881	306,027.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	4.42690	0.00443	5.37220	0.00537	4.427	23.38	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,204.22690	2.20423	2,176.17220	2.17617	2,204.227	23.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	3.68180	0.00368	4.47110	0.00447	3.682	23.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,353.48180	2.35348	2,325.27110	2.32527	2,353.482	23.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	14.07180	0.01407	16.91770	0.01692	14.072	19.50	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,363.87180	1.36387	1,337.71770	1.33772	1,363.872	19.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	10.62100	0.01062	12.80220	0.01280	10.621	20.53	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,560.42100	1.56042	1,533.60220	1.53360	1,560.421	20.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	6.62090	0.00662	8.00990	0.00801	6.621	22.16	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,906.42090	1.90642	1,878.80990	1.87881	1,906.421	22.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	32.31100	0.03231	38.25710	0.03826	32.311	16.95	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	882.11100	0.88211	859.05710	0.85906	882.111	16.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	29.48820	0.02949	34.99090	0.03499	29.488	17.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	929.28820	0.92929	905.79090	0.90579	929.288	17.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	26.96050	0.02696	32.05680	0.03206	26.961	17.46	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	976.76050	0.97676	952.85680	0.95286	976.761	17.46	0.00	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	9.35	Call	42.69980		0.04270	50.23350	0.05023	42.700	16.16	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	742.49980		0.74250	721.03350	0.72103	742.500	16.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	38.11620		0.03812	44.96630	0.04497	38.116	16.48	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	797.91620		0.79792	775.76630	0.77577	797.916	16.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	35.39050		0.03539	41.82140	0.04182	35.391	16.69	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	835.19050		0.83519	812.62140	0.81262	835.191	16.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	51.89700		0.05190	60.73160	0.06073	51.897	15.63	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	651.69700		0.65170	631.53160	0.63153	651.697	15.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	47.03250		0.04703	55.19050	0.05519	47.033	15.89	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	696.83250		0.69683	675.99050	0.67599	696.833	15.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	45.23880		0.04524	53.14150	0.05314	45.239	16.00	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	715.03880		0.71504	693.94150	0.69394	715.039	16.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	109.94740		0.10995	125.08600	0.12509	109.947	13.92	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	359.74740		0.35975	345.88600	0.34589	359.747	13.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	87.90900		0.08791	100.97630	0.10098	87.909	14.37	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	437.70900		0.43771	421.77630	0.42178	437.709	14.37	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	70.42150		0.07042	81.62210	0.08162	70.421	14.83	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	520.22150		0.52022	502.42210	0.50242	520.222	14.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	153.80730		0.15381	172.33780	0.17234	153.807	13.24	0.00	0	800.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	253.60730		0.25361	243.13780	0.24314	253.607	13.24	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	137.56110		0.13756	154.93350	0.15493	137.561	13.47	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	287.36110		0.28736	275.73350	0.27573	287.361	13.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	122.98870		0.12299	139.22670	0.13923	122.989	13.69	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	322.78870		0.32279	310.02670	0.31003	322.789	13.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	216.50850		0.21651	238.35570	0.23836	216.508	12.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	166.30850		0.16631	159.15570	0.15916	166.308	12.73	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	191.89580		0.19190	212.75860	0.21276	191.896	12.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	191.69580		0.19170	183.55860	0.18356	191.696	12.78	0.00	0	1,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	171.87160		0.17187	191.57030	0.19157	171.872	13.01		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	221.67160		0.22167	212.37030	0.21237	221.672	13.01		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	408.09640		0.40810	434.46880	0.43447	408.096	12.37		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	57.89640		0.05790	55.26880	0.05527	57.896	12.37		0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	336.08480		0.33608	361.24070	0.36124	336.085	12.49		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	85.88480		0.08588	82.04070	0.08204	85.885	12.49		0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	272.08700		0.27209	295.72680	0.29573	272.087	12.61		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	121.88700		0.12189	116.52680	0.11653	121.887	12.61		0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	713.74840		0.71375	742.06880	0.74207	713.748	12.92		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	13.54840		0.01355	12.86880	0.01287	13.548	12.92		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	666.93150		0.66693	695.11460	0.69511	666.931	12.78		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	16.73150		0.01673	15.91460	0.01591	16.732	12.78		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	575.36840		0.57537	603.18740	0.60319	575.368	12.52		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	25.16840		0.02517	23.98740	0.02399	25.168	12.52		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	761.12240		0.76112	789.55590	0.78956	761.122	13.05		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	10.92240		0.01092	10.35590	0.01036	10.922	13.05		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.75220		8.75220	8.78210	8.78210		14.18		26,869,254.00	3,070	57,234.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	151.72890		0.15173	163.97380	0.16397	151.729	16.60		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	799.52890		0.79953	781.87380	0.78187	799.529	16.60		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	110.75980		0.11076	120.33560	0.12034	110.760	17.74		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	1,058.55980		1.05856	1,038.23560	1.03824	1,058.560	17.74		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	95.46600		0.09547	103.94840	0.10395	95.466	18.30		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,193.26600		1.19327	1,171.84840	1.17185	1,193.266	18.30		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	325.66300		0.32566	345.79140	0.34579	325.663	14.18		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	323.46300		0.32346	313.69140	0.31369	323.463	14.18		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	321.70200		0.32170	341.69480	0.34169	321.702	14.22		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	329.50200		0.32950	319.59480	0.31959	329.502	14.22		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	169.47180		0.16947	182.76310	0.18276	169.472	16.21		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	717.27180	0.71727	700.66310	0.70066	717.272	16.21	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	329.92540	0.32993	350.17210	0.35017	329.925	14.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	317.72540	0.31773	308.07210	0.30807	317.725	14.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			8.86070	8.86070	8.89180	8.89180		14.85	0.00	0	22,355.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	225.98310	0.22598	238.99370	0.23899	225.983	17.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1,025.28310	1.02528	1,007.19370	1.00719	1,025.283	17.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	153.78200	0.15378	163.32920	0.16333	153.782	19.09	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,493.08200	1.49308	1,471.52920	1.47153	1,493.082	19.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	481.44330	0.48144	502.62220	0.50262	481.443	14.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	370.74330	0.37074	360.82220	0.36082	370.743	14.56	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	229.39950	0.22940	242.56330	0.24256	229.400	17.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	1,008.69950	1.00870	990.76330	0.99076	1,008.699	17.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	227.68130	0.22768	240.77090	0.24077	227.681	17.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	1,016.98130	1.01698	998.97090	0.99897	1,016.981	17.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			8.96240	8.96240	8.99550	8.99550		15.53	8,962,400.00	1,000	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	331.10650	0.33111	346.92100	0.34692	331.107	17.57	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,058.70650	1.05871	1,041.42100	1.04142	1,058.706	17.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	236.45940	0.23646	248.57170	0.24857	236.459	19.15	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,544.05940	1.54406	1,523.07170	1.52307	1,544.059	19.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	529.95570	0.52996	551.36390	0.55136	529.956	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	545.45570	0.54546	533.76390	0.53376	545.456	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	521.82310	0.52182	543.19450	0.54319	521.823	15.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	559.42310	0.55942	547.69450	0.54769	559.423	15.67	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	511.76810	0.51177	532.90270	0.53290	511.768	15.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	577.26810	0.57727	565.30270	0.56530	577.268	15.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	621.73730	0.62174	644.74260	0.64474	621.737	14.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	409.33730	0.40934	399.24260	0.39924	409.337	14.95	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	559.53210	0.55953	581.36920	0.58137	559.532	15.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	497.13210		0.49713	485.86920	0.48587	497.132	15.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	548.77740		0.54878	570.40280	0.57040	548.777	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	514.27740		0.51428	502.80280	0.50280	514.277	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,086.18140		1.08618	1,116.58210	1.11658	1,086.181	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	123.78140		0.12378	121.08210	0.12108	123.781	13.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.14250		9.14250	9.17900	9.17900		16.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,069.76540		1.06977	1,099.24900	1.09925	1,069.765	15.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	477.26540		0.47727	470.24900	0.47025	477.265	15.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	675.97070		0.67597	698.69580	0.69870	675.971	17.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,133.47070		1.13347	1,119.69580	1.11970	1,133.471	17.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,412.56330		1.41256	1,444.33680	1.44434	1,412.563	14.74	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	270.06330		0.27006	265.33680	0.26534	270.063	14.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,123.64540		1.12365	1,153.57850	1.15358	1,123.645	14.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	431.14540		0.43115	424.57850	0.42458	431.145	14.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,096.39370		1.09639	1,126.10510	1.12611	1,096.394	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	453.89370		0.45389	447.10510	0.44711	453.894	14.99	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.85280		9.85280	9.90370	9.90370		17.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,455.52420		1.45552	1,475.23560	1.47524	1,455.524	16.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	752.72420		0.75272	721.53560	0.72154	752.724	16.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,434.93430		1.43493	1,454.52070	1.45452	1,434.934	16.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	782.13430		0.78213	750.82070	0.75082	782.134	16.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,414.82210		1.41482	1,434.30630	1.43431	1,414.822	16.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	812.02210		0.81202	780.60630	0.78061	812.022	16.72	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.65020		8.65020	8.67920	8.67920		12.78	865,020.00	100	1,284.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	17,571.55560		0.17572	19,564.76950	0.19565	17,571.556	12.97	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	21,551.55560		0.21552	20,644.76950	0.20645	21,551.556	12.97	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	15,727.04120		0.15727	17,603.37090	0.17603	15,727.041	13.19	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	24,707.04120		0.24707	23,683.37090	0.23683	24,707.041	13.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	15,380.73040		0.15381	17,233.77740	0.17234	15,380.730	13.24	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	25,360.73040		0.25361	24,313.77740	0.24314	25,360.730	13.24	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	15,041.69280		0.15042	16,871.50400	0.16872	15,041.693	13.28	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	26,021.69280		0.26022	24,951.50400	0.24952	26,021.693	13.28	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	8,407.73140		0.08408	9,675.50710	0.09676	8,407.731	14.47	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	45,387.73140		0.45388	43,755.50710	0.43756	45,387.731	14.47	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.75220		8.75220	8.78210	8.78210		14.18	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	32,566.29910		0.32566	34,579.14470	0.34579	32,566.299	14.18	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	32,346.29910		0.32346	31,369.14470	0.31369	32,346.299	14.18	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	32,170.19580		0.32170	34,169.48250	0.34169	32,170.196	14.22	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	32,950.19580		0.32950	31,959.48250	0.31959	32,950.196	14.22	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	32,992.53530		0.32993	35,017.21020	0.35017	32,992.535	14.15	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	31,772.53530		0.31773	30,807.21020	0.30807	31,772.535	14.15	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.86070		8.86070	8.89180	8.89180		14.85	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	42,118.79480		0.42119	44,103.12760	0.44103	42,118.795	15.01	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	46,048.79480		0.46049	44,923.12760	0.44923	46,048.795	15.01	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	41,751.84070		0.41752	43,726.17970	0.43726	41,751.841	15.04	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	46,681.84070		0.46682	45,546.17970	0.45546	46,681.841	15.04	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	42,489.66710		0.42490	44,487.25620	0.44487	42,489.667	14.97	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	45,419.66710		0.45420	44,307.25620	0.44307	45,419.667	14.97	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.88460		13.88460	13.93800	13.93800		11.24	0.00	0	8,687.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	617.20860		0.61721	666.55060	0.66655	617.209	10.96	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	72.60860		0.07261	68.55060	0.06855	72.609	10.96	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	609.38940		0.60939	658.60760	0.65861	609.389	10.96	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	74.78940		0.07479	70.60760	0.07061	74.789	10.96	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	601.61640		0.60162	650.70800	0.65071	601.616	10.97	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	77.01640		0.07702	72.70800	0.07271	77.016	10.97	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	113.95380		0.11395	135.53450	0.13553	113.954	12.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	629.35380		0.62935	597.53450	0.59753	629.354	12.43	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	477.26750		0.47727	523.77860	0.52378	477.268	11.05	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	122.66750		0.12267	115.77860	0.11578	122.668	11.05	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	368.88980		0.36889	412.00060	0.41200	368.890	11.14	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	184.28980		0.18429	174.00060	0.17400	184.290	11.14	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	263.21770		0.26322	301.38350	0.30138	263.218	11.24	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	278.61770		0.27862	263.38350	0.26338	278.618	11.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.04330		14.04330	14.09800	14.09800		12.66	0.00	0	2,345.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	242.46410		0.24246	262.58270	0.26258	242.464	14.27	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	999.16410		0.99916	964.58270	0.96458	999.164	14.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	160.34750		0.16035	174.62180	0.17462	160.348	15.30	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,417.04750		1.41705	1,376.62180	1.37662	1,417.048	15.30	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	358.99280		0.35899	385.20620	0.38521	358.993	13.29	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	655.69280		0.65569	627.20620	0.62721	655.693	13.29	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	340.85800		0.34086	366.16590	0.36617	340.858	13.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	697.55800		0.69756	668.16590	0.66817	697.558	13.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	275.25080		0.27525	297.05950	0.29706	275.251	13.96	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	881.95080		0.88195	849.05950	0.84906	881.951	13.96	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	585.97980		0.58598	621.99740	0.62200	585.980	12.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	332.67980		0.33268	313.99740	0.31400	332.680	12.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	580.74650		0.58075	616.61850	0.61662	580.747	12.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	337.44650		0.33745	318.61850	0.31862	337.447	12.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	575.55060		0.57555	611.27720	0.61128	575.551	12.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	342.25060		0.34225	323.27720	0.32328	342.251	12.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,060.70480		2.06070	2,115.03080	2.11503	2,060.705	13.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	17.40480		0.01740	17.03080	0.01703	17.405	13.50	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,124.90050		1.12490	1,174.06430	1.17406	1,124.901	11.52	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	81.60050		0.08160	76.06430	0.07606	81.601	11.52	0.00	0	699.00

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			14.21230		14.21230	14.26810	14.26810		13.08	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	441.07900		0.44108	468.48570	0.46849	441.079	14.12	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	978.77900		0.97878	950.38570	0.95039	978.779	14.12	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	438.41660		0.43842	465.70480	0.46570	438.417	14.14	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	986.11660		0.98612	957.60480	0.95760	986.117	14.14	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	443.76050		0.44376	471.28610	0.47129	443.761	14.11	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	971.46050		0.97146	943.18610	0.94319	971.461	14.11	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.37020		14.37020	14.42840	14.42840		13.82	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	590.54200		0.59054	617.45720	0.61746	590.542	14.74	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,120.34200		1.12034	1,089.05720	1.08906	1,120.342	14.74	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	587.73490		0.58773	614.55030	0.61455	587.735	14.76	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,127.53490		1.12753	1,096.15030	1.09615	1,127.535	14.76	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	593.36550		0.59337	620.37520	0.62038	593.366	14.72	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,113.16550		1.11317	1,081.97520	1.08198	1,113.166	14.72	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09910		0.09910	0.09890	0.09890		15.73	0.00	0	24,111.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	934.18680		0.00934	917.62360	0.00918	934.187	15.88	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	24.18680		0.00024	27.62360	0.00028	24.187	15.88	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	228.87270		0.00229	227.61850	0.00228	228.873	15.73	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	318.87270		0.00319	337.61850	0.00338	318.873	15.73	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	35.68920		0.00036	37.10790	0.00037	35.689	18.14	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,125.68920		0.01126	1,147.10790	0.01147	1,125.689	18.14	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10030		0.10030	0.10010	0.10010		16.36	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,108.94540		0.01109	1,094.38400	0.01094	1,108.945	16.07	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	78.94540		0.00079	84.38400	0.00084	78.945	16.07	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	443.69600		0.00444	440.52390	0.00441	443.696	16.36	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	413.69600		0.00414	430.52390	0.00431	413.696	16.36	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	161.80950		0.00162	163.03110	0.00163	161.810	18.40	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,131.80950		0.01132	1,153.03110	0.01153	1,131.809	18.40	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future			11.32540		11.32540	11.33700	11.33700		11.67		19,819,450.00	1,750	33,638.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	420.62110		0.42062	431.46170	0.43146	420.621	11.41		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	95.22110		0.09522	94.46170	0.09446	95.221	11.41		0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	413.66120		0.41366	424.49440	0.42449	413.661	11.42		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	98.26120		0.09826	97.49440	0.09749	98.261	11.42		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	14.94130		0.01494	16.79440	0.01679	14.941	15.02		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,329.54130		1.32954	1,319.79440	1.31979	1,329.541	15.02		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	441.89230		0.44189	452.75020	0.45275	441.892	11.38		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	86.49230		0.08649	85.75020	0.08575	86.492	11.38		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	427.64660		0.42765	438.49270	0.43849	427.647	11.40		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	92.24660		0.09225	91.49270	0.09149	92.247	11.40		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.46800		11.46800	11.48040	11.48040		12.72		0.00	0	31,990.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	493.61350		0.49361	497.86550	0.49787	493.613	12.41		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	265.61350		0.26561	257.46550	0.25747	265.613	12.41		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	488.25440		0.48825	492.45790	0.49246	488.254	12.42		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	270.25440		0.27025	262.05790	0.26206	270.254	12.42		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	482.93770		0.48294	487.09620	0.48710	482.938	12.44		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	274.93770		0.27494	266.69620	0.26670	274.938	12.44		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.62060		11.62060	11.63380	11.63380		13.27		0.00	0	18,520.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	382.70930		0.38271	383.03300	0.38303	382.709	14.03		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	752.10930		0.75211	739.23300	0.73923	752.109	14.03		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	379.73700		0.37974	380.05370	0.38005	379.737	14.05		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	759.13700		0.75914	746.25370	0.74625	759.137	14.05		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	376.78950		0.37679	377.10330	0.37710	376.789	14.07		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	766.18950		0.76619	753.30330	0.75330	766.189	14.07		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.76460		11.76460	11.77980	11.77980		13.87		0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	895.56110		0.89556	898.37460	0.89837	895.561	12.91		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	330.96110		0.33096	318.57460	0.31857	330.961	12.91		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	768.86950		0.76887	770.46740	0.77047	768.869	13.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	447.26950		0.44727	433.66740	0.43367	447.269	13.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	745.02970		0.74503	746.41300	0.74641	745.030	13.42	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	473.42970		0.47343	459.61300	0.45961	473.430	13.42	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	721.92080		0.72192	723.10640	0.72311	721.921	13.51	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	500.32080		0.50032	486.30640	0.48631	500.321	13.51	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.52081		114.52081	114.51087	114.51087			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,530.81000		3.53081	3,520.87000	3.52087	3,530.810		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	3,520.81000		3.52081	3,510.87000	3.51087	3,520.810		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	3,510.81000		3.51081	3,500.87000	3.50087	3,510.810		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			114.90240		114.90240	114.89035	114.89035			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,912.40000		8.91240	8,900.35000	8.90035	8,912.400		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	8,902.40000		8.90240	8,890.35000	8.89035	8,902.400		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	8,892.40000		8.89240	8,880.35000	8.88035	8,892.400		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			120.38402		120.38402	120.37083	120.37083			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	7,394.02000		7.39402	7,380.83000	7.38083	7,394.020		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	7,384.02000		7.38402	7,370.83000	7.37083	7,384.020		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	7,374.02000		7.37402	7,360.83000	7.36083	7,374.020		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL7T	On 07/02/2013	Index Future			490.88200		490.88200	489.14500	489.14500				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			497.07100		497.07100	495.31100	495.31100				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			437.91700		437.91700	436.35000	436.35000				0.00	0	1,070.00
ALBI	On 02/05/2013	Index Future			443.43700		443.43700	441.85100	441.85100				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.03480		9.03480	9.05090	9.05090		9.45		0.00	0	8,991.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	539.97360		0.53997	553.59040	0.55359	539.974	10.08		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	15.17360		0.01517	12.69040	0.01269	15.174	10.08		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	724.28680		0.72429	738.96990	0.73897	724.287	11.28		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	8.08680		0.00809	6.66990	0.00667	8.087	11.28		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	675.68840		0.67569	690.15110	0.69015	675.688	10.97		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	9.48840		0.00949	7.85110	0.00785	9.488	10.97		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	627.36840		0.62737	641.57360	0.64157	627.368	10.65		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	11.16840		0.01117	9.27360	0.00927	11.168	10.65		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.08240		9.08240	9.09930	9.09930				0.00	0	7,483.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	322.40000		0.32240	339.30000	0.33930	322.400			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	342.40000		0.34240	359.30000	0.35930	342.400			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	332.40000		0.33240	349.30000	0.34930	332.400			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			9.13410		9.13410	9.15130	9.15130		11.40		0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	454.85400		0.45485	459.73480	0.45973	454.854	11.09		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	230.75400		0.23075	218.43480	0.21843	230.754	11.09		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	465.97590		0.46598	471.02470	0.47102	465.976	11.06		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	221.87590		0.22188	209.72470	0.20972	221.876	11.06	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	460.38970		0.46039	465.35390	0.46535	460.390	11.07	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	226.28970		0.22629	214.05390	0.21405	226.290	11.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.18110		9.18110	9.19940	9.19940		11.91	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	319.16160		0.31916	321.28350	0.32128	319.162	12.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	618.06160		0.61806	601.88350	0.60188	618.062	12.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	325.16030		0.32516	327.27210	0.32727	325.160	12.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	604.06030		0.60406	587.87210	0.58787	604.060	12.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	322.14570		0.32215	324.26400	0.32426	322.146	12.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	611.04570		0.61105	594.86400	0.59486	611.046	12.61	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.52280		9.52280	9.56210	9.56210		13.19	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,368.77860		2.36878	2,405.64630	2.40565	2,368.779	12.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	95.97860		0.09598	93.54630	0.09355	95.979	12.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,324.62060		2.32462	2,361.37880	2.36138	2,324.621	12.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	101.82060		0.10182	99.27880	0.09928	101.821	12.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,280.73510		2.28074	2,317.38010	2.31738	2,280.735	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	107.93510		0.10794	105.28010	0.10528	107.935	12.86	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.75040		8.75040	8.78280	8.78280		12.39	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	247.05020		0.24705	271.49500	0.27149	247.050	12.38	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	136.65020		0.13665	128.69500	0.12870	136.650	12.38	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	241.27920		0.24128	265.47430	0.26547	241.279	12.38	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	140.87920		0.14088	132.67430	0.13267	140.879	12.38	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	235.59400		0.23559	259.53470	0.25953	235.594	12.38	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	145.19400		0.14519	136.73470	0.13673	145.194	12.38	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.83540		8.83540	8.86770	8.86770		12.99	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	258.37010		0.25837	276.47130	0.27647	258.370	13.24	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	362.97010		0.36297	348.77130	0.34877	362.970	13.24	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	254.75370		0.25475	272.67800	0.27268	254.754	13.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	369.35370		0.36935	354.97800	0.35498	369.354	13.27	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	251.18600		0.25119	268.93380	0.26893	251.186	13.30	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	375.78600		0.37579	361.23380	0.36123	375.786	13.30	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.06580		0.06580	0.07290	0.07290			0.00	0	4,500.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00020	20,000.00020	20,000.00030	20,000.00030				0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03610		0.03610	0.04040	0.04040			0.00	0	37,000.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			35,000.00000	35,000.00000	35,000.00000	35,000.00000				0.00	0	0.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	25,000	0.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.18830		0.18830	0.19790	0.19790			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.11840		0.11840	0.14100	0.14100			0.00	0	7,500.00
CF CANDO CACP	On 09/01/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	100,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.37220		9.37220	9.38530	9.38530		12.06	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	329.78480		0.32978	345.36390	0.34536	329.785	11.94	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	97.58480		0.09758	100.06390	0.10006	97.585	11.94	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	323.14000		0.32314	338.80480	0.33880	323.140	11.95	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	100.94000		0.10094	103.50480	0.10350	100.940	11.95	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	316.57470		0.31657	332.32290	0.33232	316.575	11.96	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	104.37470		0.10437	107.02290	0.10702	104.375	11.96	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.49670		9.49670	9.51050	9.51050		13.54	0.00	0	1,025.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	318.92030		0.31892	325.54800	0.32555	318.920	13.66	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	362.22030		0.36222	355.04800	0.35505	362.220	13.66	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	315.07920		0.31508	321.70350	0.32170	315.079	13.69	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	368.37920		0.36838	361.20350	0.36120	368.379	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
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	311.28400		0.31128	317.90780	0.31791	311.284	13.72	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	374.58400		0.37458	367.40780	0.36741	374.584	13.72	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.72850		11.72850	11.74310	11.74310		13.71	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	538.80430		0.53880	538.80670	0.53881	538.804	14.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	700.30430		0.70030	685.70670	0.68571	700.304	14.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	535.26250		0.53526	535.25770	0.53526	535.263	14.06	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	706.76250		0.70676	692.15770	0.69216	706.763	14.06	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	531.74990		0.53175	531.72950	0.53173	531.750	14.08	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	713.24990		0.71325	698.62950	0.69863	713.250	14.08	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry			7.16460		7.16460	7.17650	7.17650			0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Call	24.60000		0.02460	36.50000	0.03650	24.600		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Call	14.60000		0.01460	26.50000	0.02650	14.600		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Call	4.60000		0.00460	16.50000	0.01650	4.600		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Put	15.40000		0.01540	3.50000	0.00350	15.400		0.00	0	6,000.00
DAUS	On 29/01/2013	Any day expiry			8.59510		8.59510	8.62330	8.62330		11.83	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	745.70610		0.74571	773.80330	0.77380	745.706	15.15	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.60610		0.00061	0.50330	0.00050	0.606	15.15	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	596.59170		0.59659	624.66860	0.62467	596.592	13.83	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	1.49170		0.00149	1.36860	0.00137	1.492	13.83	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	94.86070		0.09486	114.63930	0.11464	94.861	11.83	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	99.76070		0.09976	91.33930	0.09134	99.761	11.83	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	11.68600		0.01169	17.00340	0.01700	11.686	14.54	0.00	0	6,625.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	9.02	Put	436.58600		0.43659	413.70340	0.41370	436.586	14.54	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	90.61030		0.09061	109.96400	0.10996	90.610	11.89	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	105.51030		0.10551	96.66400	0.09666	105.510	11.89	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	86.52000		0.08652	105.44510	0.10545	86.520	11.96	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	111.42000		0.11142	102.14510	0.10215	111.420	11.96	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	53.62040		0.05362	68.26440	0.06826	53.620	12.60	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	178.52040		0.17852	164.96440	0.16496	178.520	12.60	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.62710		8.62710	8.65580	8.65580		12.28	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	120.79210		0.12079	138.43690	0.13844	120.792	12.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	213.69210		0.21369	202.63690	0.20264	213.692	12.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	51.01990		0.05102	61.63800	0.06164	51.020	14.32	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	443.91990		0.44392	425.83800	0.42584	443.920	14.32	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	168.49490		0.16849	191.61680	0.19162	168.495	12.28	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	141.39490		0.14139	135.81680	0.13582	141.395	12.28	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	163.97030		0.16397	186.37160	0.18637	163.970	12.33	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	146.87030		0.14687	140.57160	0.14057	146.870	12.33	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	159.55040		0.15955	181.22530	0.18123	159.550	12.37	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	152.45040		0.15245	145.42530	0.14543	152.450	12.37	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	781.27070		0.78127	809.68330	0.80968	781.271	13.38	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	4.17070		0.00417	3.88330	0.00388	4.171	13.38	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	636.11240		0.63611	664.41340	0.66441	636.112	12.85	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	9.01240		0.00901	8.61340	0.00861	9.012	12.85	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.65950		8.65950	8.68860	8.68860		12.92	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	90.77220		0.09077	103.13290	0.10313	90.772	14.77	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	491.27220		0.49127	474.53290	0.47453	491.272	14.77	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	98.42630		0.09843	111.44410	0.11144	98.426	14.59	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	458.92630		0.45893	442.84410	0.44284	458.926	14.59	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	94.51690		0.09452	107.20220	0.10720	94.517	14.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.04	Put	475.01690		0.47502	458.60220	0.45860	475.017	14.68	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	92.62440		0.09262	105.14720	0.10515	92.624	14.72	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	483.12440		0.48312	466.54720	0.46655	483.124	14.72	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	679.50920		0.67951	707.54330	0.70754	679.509	12.78	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	20.00920		0.02001	18.94330	0.01894	20.009	12.78	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.69550		8.69550	8.72490	8.72490		13.61	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	148.79370		0.14879	163.28200	0.16328	148.794	15.02	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	493.29370		0.49329	478.38200	0.47838	493.294	15.02	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	146.49940		0.14650	160.83410	0.16083	146.499	15.06	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	500.99940		0.50100	485.93410	0.48593	500.999	15.06	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	144.24380		0.14424	158.42610	0.15843	144.244	15.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	508.74380		0.50874	493.52610	0.49353	508.744	15.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	729.94220		0.72994	757.69980	0.75770	729.942	12.99	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	34.44220		0.03444	32.79980	0.03280	34.442	12.99	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	153.50080		0.15350	168.29970	0.16830	153.501	14.94	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	478.00080		0.47800	463.39970	0.46340	478.001	14.94	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.79610		8.79610	8.82650	8.82650		14.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	141.14870		0.14115	151.46130	0.15146	141.149	18.00	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,145.04870		1.14505	1,124.96130	1.12496	1,145.049	18.00	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	247.82780		0.24783	263.65230	0.26365	247.828	15.85	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	641.72780		0.64173	627.15230	0.62715	641.728	15.85	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	245.37380		0.24537	261.09240	0.26109	245.374	15.89	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	649.27380		0.64927	634.59240	0.63459	649.274	15.89	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	242.94870		0.24295	258.56190	0.25856	242.949	15.92	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	656.84870		0.65685	642.06190	0.64206	656.849	15.92	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.83650		8.83650	8.86730	8.86730		14.79	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	270.89050		0.27089	286.46630	0.28647	270.890	16.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	734.39050		0.73439	719.16630	0.71917	734.391	16.26	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.31	Call	268.56260	0.26856	284.04500	0.28404	268.563	16.29	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.31	Put	742.06260	0.74206	726.74500	0.72674	742.063	16.29	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Call	174.51120	0.17451	185.62480	0.18562	174.511	18.04	0.00	0	4,400.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,178.01120	1.17801	1,158.32480	1.15832	1,178.011	18.04	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Call	285.41470	0.28541	301.58070	0.30158	285.415	16.06	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Put	688.91470	0.68891	674.28070	0.67428	688.915	16.06	0.00	0	2,200.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Call	273.24110	0.27324	288.91610	0.28892	273.241	16.22	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Put	726.74110	0.72674	711.61610	0.71162	726.741	16.22	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry			8.86870	8.86870	8.90000	8.90000		14.86	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.31	Call	306.45800	0.30646	322.65470	0.32265	306.458	16.29	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.31	Put	747.75800	0.74776	732.65470	0.73265	747.758	16.29	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.88	Call	199.56810	0.19957	211.16440	0.21116	199.568	18.09	0.00	0	2,400.00	
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,210.86810	1.21087	1,191.16440	1.19116	1,210.868	18.09	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Call	313.91330	0.31391	330.39360	0.33039	313.913	16.20	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Put	725.21330	0.72521	710.39360	0.71039	725.213	16.20	0.00	0	1,200.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Call	311.40300	0.31140	327.78640	0.32779	311.403	16.23	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Put	732.70300	0.73270	717.78640	0.71779	732.703	16.23	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.30	Call	308.91800	0.30892	325.20780	0.32521	308.918	16.26	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.30	Put	740.21800	0.74022	725.20780	0.72521	740.218	16.26	0.00	0	0.00	
EL28	On 07/02/2013	Bond Future			114.52708	114.52708	114.51449	114.51449			0.00	0	0.00	
EL28	On 07/02/2013	Bond Future	112.99	Call	1,537.08000	1.53708	1,524.49000	1.52449	1,537.080		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	1,527.08000	1.52708	1,514.49000	1.51449	1,527.080		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	1,517.08000	1.51708	1,504.49000	1.50449	1,517.080		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	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	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			8.65024	92.12551	8.70679	91.63392			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	970.42000	0.97042	1,462.01000	1.46201	970.420		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	881.73000	0.88173	1,373.32000	1.37332	881.730		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	793.17000	0.79317	1,284.76000	1.28476	793.170		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			437.96000	437.96000	436.40900	436.40900			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	49,700.00000	4.97000	34,190.00000	3.41900	49,700.000		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	49,600.00000	4.96000	34,090.00000	3.40900	49,600.000		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
GOVI	On 07/02/2013	GOVI	433.01	Call	49,500.00000	4.95000	33,990.00000	3.39900	49,500.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			443.48100	443.48100	441.91100	441.91100			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	104,910.00000	10.49100	89,210.00000	8.92100	104,910.000		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	104,810.00000	10.48100	89,110.00000	8.91100	104,810.000		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	104,710.00000	10.47100	89,010.00000	8.90100	104,710.000		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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
IGOV	On 07/02/2013		Index Future	201.04200	201.04200	200.98600	200.98600		0.00	0	608.00	
IGOV	On 02/05/2013		Index Future	203.57700	203.57700	203.52000	203.52000		0.00	0	0.00	
ILBI	On 07/02/2013		Index Future	542.81100	542.81100	542.81100	542.81100		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	5.09000	94.91000	5.10000	94.90000		0.00	0	0.00	
JIBAR FUTURE	On 20/02/2013		Jibar Tradeable Future	5.03000	94.97000	5.05000	94.95000		0.00	0	0.00	
JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	5.00000	95.00000	5.02000	94.98000		0.00	0	1,000.00	
JIBAR FUTURE	On 17/04/2013		Jibar Tradeable Future	4.97000	95.03000	4.98000	95.02000		0.00	0	0.00	
JIBAR FUTURE	On 15/05/2013		Jibar Tradeable Future	4.96000	95.04000	4.97000	95.03000		0.00	0	0.00	
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	4.94000	95.06000	4.95000	95.05000		0.00	0	500.00	
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	4.94000	95.06000	4.95000	95.05000		0.00	0	2,200.00	
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	4.98000	95.02000	5.00000	95.00000		0.00	0	2,000.00	
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.08000	94.92000	5.10000	94.90000		0.00	0	1,500.00	
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.20000	94.80000	5.23000	94.77000		0.00	0	800.00	
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.34000	94.66000	5.37000	94.63000		0.00	0	0.00	
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	5.51000	94.49000	5.55000	94.45000		0.00	0	0.00	
NZ\$ / R	On 18/03/2013		Foreign Exchange Future	7.21040	7.21040	7.22430	7.22430	8.69	0.00	0	0.00	
NZ\$ / R	On 18/03/2013	6.89	Call	338.26500	0.33827	352.18580	0.35219	338.265	9.18	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
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	17.86500		0.01787	17.88580	0.01789	17.865	9.18	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	329.51570		0.32952	343.41920	0.34342	329.516	9.16	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	19.11570		0.01912	19.11920	0.01912	19.116	9.16	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	320.83810		0.32084	334.72250	0.33472	320.838	9.15	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	20.43810		0.02044	20.42250	0.02042	20.438	9.15	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.25430		7.25430	7.26870			10.82	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	172.19390		0.17219	181.93420	0.18193	172.194	11.12	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	257.89390		0.25789	253.23420	0.25323	257.894	11.12	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	168.64630		0.16865	178.28530	0.17829	168.646	11.16	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	264.34630		0.26435	259.58530	0.25959	264.346	11.16	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	165.16790		0.16517	174.70560	0.17471	165.168	11.19	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	270.86790		0.27087	266.00560	0.26601	270.868	11.19	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200				0.00	0	0.00
R023	On 07/02/2013	Bond Future			6.72823		110.90114	6.78961		110.43874		0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	2,322.41000		2.32241	1,860.01000	1.86001	2,322.410		0.00	0	0.00
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	2,395.83000		2.39583	1,933.43000	1.93343	2,395.830		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	2,469.18000		2.46918	2,006.78000	2.00678	2,469.180		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			6.77425		108.33065	6.83771		107.86254		0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,942.85000		1.94285	1,474.74000	1.47474	1,942.850		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	2,015.07000		2.01507	1,546.96000	1.54696	2,015.070		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	2,087.23000		2.08723	1,619.12000	1.61912	2,087.230		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future			6.82509		109.76196	6.89094	109.28758			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,292.14000		3.29214	2,817.76000	2.81776	3,292.140		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,361.51000		3.36151	2,887.13000	2.88713	3,361.510		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	3,430.82000		3.43082	2,956.44000	2.95644	3,430.820		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			5.30149		125.15005	5.34321	125.03839		1.97	0.00	0	7,467.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,583.97000		2.58397	2,472.37000	2.47237	2,583.970	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.05000		0.00005	0.11000	0.00011	0.050	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,154.94000		3.15494	3,043.29000	3.04329	3,154.940	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	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	6.70	Call	3,670.95000		3.67095	3,559.29000	3.55929	3,670.950	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,799.49000		3.79949	3,687.83000	3.68783	3,799.490	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
R157	On 07/02/2013	Bond Future	6.80	Call	3,927.85000		3.92785	3,816.19000	3.81619	3,927.850	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			5.30090		119.86337	5.34736	119.75024		2.02	0.00	0	13,141.00
R157	On 02/05/2013	Bond Future	5.35	Call	598.24000		0.59824	541.66000	0.54166	598.240	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	478.69000		0.47869	535.24000	0.53524	478.690	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	611.57000		0.61157	554.17000	0.55417	611.570	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	467.69000		0.46769	523.42000	0.52342	467.690	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	585.09000		0.58509	529.32000	0.52932	585.090	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	489.88000		0.48988	547.24000	0.54724	489.880	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.29494		116.34910	5.35647	116.23259		1.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,106.93000		1.10693	1,037.47000	1.03747	1,106.930	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	530.83000		0.53083	577.88000	0.57788	530.830	1.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.61	Call	1,118.89000		1.11889	1,049.00000	1.04900	1,118.890	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	523.97000		0.52397	570.59000	0.57059	523.970	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,095.05000		1.09505	1,026.01000	1.02601	1,095.050	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	537.77000		0.53777	585.24000	0.58524	537.770	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			7.22044		129.92957	7.28179	129.29793		12.36	0.00	0	57,188.00
R186	On 07/02/2013	Bond Future	7.00	Call	911.84000		0.91184	753.02000	0.75302	911.840	12.27	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,217.68000		3.21768	3,690.50000	3.69050	3,217.680	12.27	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,990.98000		1.99098	1,701.47000	1.70147	1,990.980	12.36	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	1,686.09000		1.68609	2,028.22000	2.02822	1,686.090	12.36	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	2,215.24000		2.21524	1,903.35000	1.90335	2,215.240	12.38	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	1,499.40000		1.49940	1,819.15000	1.81915	1,499.400	12.38	0.00	0	100.00
R186	On 07/02/2013	Bond Future	8.50	Call	12,324.81000		12.32481	11,697.08000	11.69708	12,324.810	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	5.18000		0.00518	9.09000	0.00909	5.180	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	12,770.18000		12.77018	12,141.46000	12.14146	12,770.180	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	3.68000		0.00368	6.60000	0.00660	3.680	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	10,706.77000		10.70677	10,085.55000	10.08555	10,706.770	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	16.40000		0.01640	26.82000	0.02682	16.400	12.96	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.45	Call	11,877.50000		11.87750	11,251.06000	11.25106	11,877.500	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	7.21000		0.00721	12.41000	0.01241	7.210	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	12,056.64000		12.05664	11,429.64000	11.42964	12,056.640	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	6.32000		0.00632	10.96000	0.01096	6.320	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,599.47000		3.59947	3,175.22000	3.17522	3,599.470	12.51	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	756.08000		0.75608	963.47000	0.96347	756.080	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	7.75	Call	5,598.69000		5.59869	5,070.99000	5.07099	5,598.690	12.66	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	286.73000		0.28673	390.67000	0.39067	286.730	12.66	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	7,804.61000		7.80461	7,215.97000	7.21597	7,804.610	12.81	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	91.82000		0.09182	134.82000	0.13482	91.820	12.81	0.00	0	150.00
R186	On 02/05/2013	Bond Future			7.27660		131.50239	7.33985	130.86302		12.58	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,315.97000		4.31597	3,977.70000	3.97770	4,315.970	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,072.69000		3.07269	3,373.79000	3.37379	3,072.690	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,371.05000		4.37105	4,030.01000	4.03001	4,371.050	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,027.76000		3.02776	3,326.09000	3.32609	3,027.760	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,261.25000		4.26125	3,925.77000	3.92577	4,261.250	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,118.09000		3.11809	3,421.98000	3.42198	3,118.090	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.40912		129.75533	7.47693	129.09818		13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,345.63000		10.34563	9,905.03000	9.90503	10,345.630	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,417.55000		3.41755	3,634.10000	3.63410	3,417.550	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,406.33000		10.40633	9,964.38000	9.96438	10,406.330	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,388.43000		3.38843	3,603.63000	3.60363	3,388.430	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,113.52000		14.11352	13,599.78000	13.59978	14,113.520	13.91	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,960.76000		1.96076	2,104.17000	2.10417	1,960.760	13.91	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,285.05000		10.28505	9,845.80000	9.84580	10,285.050	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,446.89000		3.44689	3,664.79000	3.66479	3,446.890	13.69	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			217.94191		217.94191	217.93429	217.93429			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,951.91000		4.95191	4,944.29000	4.94429	4,951.910		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,941.91000		4.94191	4,934.29000	4.93429	4,941.910		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	4,931.91000		4.93191	4,924.29000	4.92429	4,931.910		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			287.15417		287.15417	287.13044	287.13044			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,164.17000		8.16417	8,140.44000	8.14044	8,164.170		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	8,154.17000		8.15417	8,130.44000	8.13044	8,154.170		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	8,144.17000		8.14417	8,120.44000	8.12044	8,144.170		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			290.77426		290.77426	290.75013	290.75013			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,384.26000		8.38426	8,360.13000	8.36013	8,384.260		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	8,374.26000		8.37426	8,350.13000	8.35013	8,374.260		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	8,364.26000		8.36426	8,340.13000	8.34013	8,364.260		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			5.01147		107.80532	5.05841	107.71963		1.38	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	142.75000		0.14275	110.46000	0.11046	142.750	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	200.25000		0.20025	253.65000	0.25365	200.250	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,069.11000		1.06911	984.62000	0.98462	1,069.110	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	1.25000		0.00125	2.45000	0.00245	1.250	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,142.11000		2.14211	2,056.42000	2.05642	2,142.110	1.50	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,230.98000	2.23098	2,145.29000	2.14529	2,230.980	1.50	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	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,319.75000	2.31975	2,234.06000	2.23406	2,319.750	1.50	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	1.50	0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.96990	109.11040	5.02410	109.02354		1.22	1.22	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	4.56000	0.00456	3.33000	0.00333	4.560	1.15	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,493.41000	1.49341	1,579.04000	1.57904	1,493.410	1.15	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	4.89000	0.00489	3.57000	0.00357	4.890	1.16	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,477.40000	1.47740	1,562.94000	1.56294	1,477.400	1.16	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	4.26000	0.00426	3.10000	0.00310	4.260	1.15	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,509.44000	1.50944	1,595.14000	1.59514	1,509.440	1.15	1.15	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.80031	107.64144	4.88167	107.55200		1.03	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	404.39000	0.40439	361.75000	0.36175	404.390	1.03	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	404.73000	0.40473	451.53000	0.45153	404.730	1.03	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	410.29000	0.41029	367.26000	0.36726	410.290	1.04	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	399.63000	0.39963	446.04000	0.44604	399.630	1.04	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	398.55000	0.39855	356.29000	0.35629	398.550	1.03	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	409.89000	0.40989	457.07000	0.45707	409.890	1.03	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			219.24163	219.24163	219.21926	219.21926				192,932,634.40	880	50,656.00
R202	On 07/02/2013	Bond Future	204.99	Call	14,251.63000	14.25163	14,229.26000	14.22926	14,251.630	1.50	1.50	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	1.50	1.50	0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	14,241.63000	14.24163	14,219.26000	14.21926	14,241.630	1.50	1.50	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	1.50	1.50	0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	14,231.63000	14.23163	14,209.26000	14.20926	14,231.630	1.50	1.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			222.00549	222.00549	221.98285	221.98285			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	10,965.49000	10.96549	10,942.85000	10.94285	10,965.490		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	10,955.49000	10.95549	10,932.85000	10.93285	10,955.490		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	10,945.49000	10.94549	10,922.85000	10.92285	10,945.490		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.72545	113.46659	5.78210	113.22762		4.20	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	231.99000	0.23199	178.40000	0.17840	231.990	4.12	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,018.72000	1.01872	1,204.10000	1.20410	1,018.720	4.12	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,689.65000	1.68965	1,488.72000	1.48872	1,689.650	4.23	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	79.87000	0.07987	117.91000	0.11791	79.870	4.23	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	3,016.48000	3.01648	2,783.15000	2.78315	3,016.480	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	7.32000	0.00732	12.96000	0.01296	7.320	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,987.35000	4.98735	4,748.49000	4.74849	4,987.350	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.07000	0.00007	0.18000	0.00018	0.070	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,821.35000	5.82135	5,582.39000	5.58239	5,821.350	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.01000	0.00001	0.02000	0.00002	0.010	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,217.96000	3.21796	2,983.00000	2.98300	3,217.960	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	4.88000	0.00488	8.89000	0.00889	4.880	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,419.72000	3.41972	3,183.55000	3.18355	3,419.720	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	3.19000	0.00319	5.99000	0.00599	3.190	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,823.32000	3.82332	3,585.65000	3.58565	3,823.320	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	1.31000	0.00131	2.61000	0.00261	1.310	4.37	0.00	0	30,250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future			5.75150		110.68363	5.81172	110.44166		4.32	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,383.52000		1.38352	1,248.81000	1.24881	1,383.520	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	788.01000		0.78801	895.27000	0.89527	788.010	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,407.45000		1.40745	1,271.32000	1.27132	1,407.450	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	771.98000		0.77198	877.82000	0.87782	771.980	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,359.80000		1.35980	1,226.53000	1.22653	1,359.800	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	804.27000		0.80427	912.97000	0.91297	804.270	4.30	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.81977		109.56469	5.88962	109.31583		4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,070.35000		2.07035	1,935.02000	1.93502	2,070.350	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,429.66000		1.42966	1,543.19000	1.54319	1,429.660	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,090.70000		2.09070	1,954.56000	1.95456	2,090.700	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,414.60000		1.41460	1,527.32000	1.52732	1,414.600	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,050.50000		2.05050	1,915.97000	1.91597	2,050.500	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,445.24000		1.44524	1,559.57000	1.55957	1,445.240	4.36	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			5.96716		111.07426	6.02360	110.78278		5.80	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,589.33000		6.58933	6,298.01000	6.29801	6,589.330	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.13000		0.00013	0.29000	0.00029	0.130	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,352.90000		7.35290	7,061.46000	7.06146	7,352.900	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.02000		0.00002	0.06000	0.00006	0.020	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,695.01000		9.69501	9,403.53000	9.40353	9,695.010	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,925.57000		9.92557	9,634.09000	9.63409	9,925.570	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	10,155.49000		10.15549	9,864.01000	9.86401	10,155.490	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future			6.00182		112.41887	6.06115	112.12381		5.95	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,336.77000		2.33677	2,152.53000	2.15253	2,336.770	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	863.65000		0.86365	974.47000	0.97447	863.650	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,369.30000		2.36930	2,183.60000	2.18360	2,369.300	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	847.20000		0.84720	956.56000	0.95656	847.200	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,304.46000		2.30446	2,121.68000	2.12168	2,304.460	5.96	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	880.35000		0.88035	992.63000	0.99263	880.350	5.96	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.08767		111.42377	6.15447	111.12037		6.02	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,944.29000		2.94429	2,777.27000	2.77727	2,944.290	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,983.47000		1.98347	2,119.85000	2.11985	1,983.470	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,970.38000		2.97038	2,802.47000	2.80247	2,970.380	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,964.56000		1.96456	2,100.05000	2.10005	1,964.560	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,027.73000		5.02773	4,805.63000	4.80563	5,027.730	6.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	972.20000		0.97220	1,053.50000	1.05350	972.200	6.27	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,918.32000		2.91832	2,752.18000	2.75218	2,918.320	6.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,002.52000		2.00252	2,139.78000	2.13978	2,002.520	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
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			5.01721		102.78560	5.06033	102.74649		0.62	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	8.21000		0.00821	5.46000	0.00546	8.210	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	241.97000		0.24197	278.33000	0.27833	241.970	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	65.35000		0.06535	49.92000	0.04992	65.350	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	80.96000		0.08096	104.64000	0.10464	80.960	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	840.85000		0.84085	801.74000	0.80174	840.850	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	6.00	Call	885.61000		0.88561	846.50000	0.84650	885.610	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	930.35000		0.93035	891.24000	0.89124	930.350	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			4.93574	104.02992		4.99387	103.99023		0.52	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.01000		0.00001	0.00000	0.00000	0.010	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,058.33000		1.05833	1,098.01000	1.09801	1,058.330	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.01000		0.00001	0.00000	0.00000	0.010	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,051.38000		1.05138	1,091.06000	1.09106	1,051.380	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.01000		0.00001	0.00000	0.00000	0.010	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,065.28000		1.06528	1,104.96000	1.10496	1,065.280	0.49	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.74736	103.07274		3.97563	103.03177		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	116.81000		0.11681	87.32000	0.08732	116.810	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	17.67000		0.01767	29.15000	0.02915	17.670	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	118.20000		0.11820	88.52000	0.08852	118.200	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	17.27000		0.01727	28.56000	0.02856	17.270	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	115.43000		0.11543	86.12000	0.08612	115.430	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	18.09000		0.01809	29.75000	0.02975	18.090	0.14	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.23500	106.19021		6.29134	105.86719		6.99	0.00	0	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,809.90000		7.80990	7,486.98000	7.48698	7,809.900	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.08000		0.00008	0.18000	0.00018	0.080	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,538.12000		8.53812	8,215.12000	8.21512	8,538.120	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.02000		0.00002	0.04000	0.00004	0.020	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,582.28000		10.58228	10,259.26000	10.25926	10,582.280	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,834.04000		10.83404	10,511.02000	10.51102	10,834.040	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.37	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
R207	On 07/02/2013	Bond Future	8.30	Call	11,084.98000		11.08498	10,761.96000	10.76196	11,084.980	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.27771		107.47577	6.33655	107.14873		7.27	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,250.52000		2.25052	2,068.25000	2.06825	2,250.520	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,296.41000		1.29641	1,441.18000	1.44118	1,296.410	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,283.00000		2.28300	2,099.09000	2.09909	2,283.000	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,273.84000		1.27384	1,416.97000	1.41697	1,273.840	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,218.29000		2.21829	2,037.66000	2.03766	2,218.290	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,319.27000		1.31927	1,465.68000	1.46568	1,319.270	7.26	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.37877		106.74047	6.44389	106.40423		7.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,792.37000		3.79237	3,597.31000	3.59731	3,792.370	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,146.48000		2.14648	2,287.66000	2.28766	2,146.480	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,823.17000		3.82317	3,627.20000	3.62720	3,823.170	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,126.56000		2.12656	2,266.83000	2.26683	2,126.560	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,761.68000		3.76168	3,567.54000	3.56754	3,761.680	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,166.55000		2.16655	2,308.65000	2.30865	2,166.550	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
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			6.36489		104.90813	6.43132	104.48637		8.22	1,468,713.82	14	19,925.00
R208	On 07/02/2013	Bond Future	6.00	Call	220.65000		0.22065	165.71000	0.16571	220.650	8.07	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,576.03000		2.57603	2,942.85000	2.94285	2,576.030	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,537.70000		8.53770	8,116.21000	8.11621	8,537.700	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.21000		0.00021	0.48000	0.00048	0.210	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,936.52000		8.93652	8,514.91000	8.51491	8,936.520	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.11000		0.00011	0.26000	0.00026	0.110	8.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	8.83	Call	14,305.30000		14.30530	13,883.54000	13.88354	14,305.300	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	9,502.69000		9.50269	9,080.99000	9.08099	9,502.690	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.04000		0.00004	0.10000	0.00010	0.040	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,784.18000		9.78418	9,362.46000	9.36246	9,784.180	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.02000		0.00002	0.06000	0.00006	0.020	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	10,064.62000		10.06462	9,642.89000	9.64289	10,064.620	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.01000		0.00001	0.04000	0.00004	0.010	8.68	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.40525		102.78510	6.47424	102.35815		8.71	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,876.25000		2.87625	2,621.76000	2.62176	2,876.250	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,310.58000		1.31058	1,483.04000	1.48304	1,310.580	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,800.33000		2.80033	2,549.86000	2.54986	2,800.330	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,356.50000		1.35650	1,532.98000	1.53298	1,356.500	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,838.17000		2.83817	2,585.68000	2.58568	2,838.170	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,333.39000		1.33339	1,507.85000	1.50785	1,333.390	8.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.50383		102.21286	6.57916	101.77400		9.04	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,340.24000		4.34024	4,087.28000	4.08728	4,340.240	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,570.98000		2.57098	2,756.88000	2.75688	2,570.980	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,950.77000		6.95077	6,626.81000	6.62681	6,950.770	9.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,331.18000		1.33118	1,446.08000	1.44608	1,331.180	9.51	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,272.88000		4.27288	4,022.23000	4.02223	4,272.880	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,618.03000		2.61803	2,806.24000	2.80624	2,618.030	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,306.50000		4.30650	4,054.70000	4.05470	4,306.500	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,594.42000		2.59442	2,781.48000	2.78148	2,594.420	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.04178		83.62247	8.09799	83.12427		15.50		0.00	0	11,334.00
R209	On 07/02/2013	Bond Future	8.63	Call	5,131.66000		5.13166	4,691.11000	4.69111	5,131.660	15.69		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	143.58000		0.14358	201.23000	0.20123	143.580	15.69		0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,626.43000		6.62643	6,153.55000	6.15355	6,626.430	15.79		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	50.63000		0.05063	75.95000	0.07595	50.630	15.79		0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	7,529.08000		7.52908	7,045.31000	7.04531	7,529.080	15.85		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	25.49000		0.02549	39.92000	0.03992	25.490	15.85		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	8,648.10000		8.64810	8,156.59000	8.15659	8,648.100	15.92		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	10.17000		0.01017	16.86000	0.01686	10.170	15.92		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,903.71000		7.90371	7,416.76000	7.41676	7,903.710	15.87		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	18.90000		0.01890	30.15000	0.03015	18.900	15.87		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	8,276.83000		8.27683	7,787.34000	7.78734	8,276.830	15.90		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	13.92000		0.01392	22.63000	0.02263	13.920	15.90		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	8,351.24000		8.35124	7,861.31000	7.86131	8,351.240	15.90		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	13.08000		0.01308	21.35000	0.02135	13.080	15.90		0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.09959		81.49309	8.15719	80.98879		17.84		0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,854.92000		2.85492	2,632.68000	2.63268	2,854.920	17.73		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,649.03000		3.64903	3,931.09000	3.93109	3,649.030	17.73		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,775.08000		2.77508	2,557.22000	2.55722	2,775.080	17.73		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,748.10000		3.74810	4,034.54000	4.03454	3,748.100	17.73		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,814.93000		2.81493	2,594.88000	2.59488	2,814.930	17.73		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,698.42000		3.69842	3,982.67000	3.98267	3,698.420	17.73		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.23440		80.58745	8.29529	80.06910		20.91		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,708.67000		8.70867	8,380.57000	8.38057	8,708.670	21.39		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,008.73000		4.00873	4,198.98000	4.19898	4,008.730	21.39		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,095.90000		12.09590	11,705.29000	11.70529	12,095.900	21.76		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
R209	On 07/11/2013	Bond Future	9.50	Put	2,308.60000		2.30860	2,436.34000	2.43634	2,308.600	21.76	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,613.61000		8.61361	8,287.53000	8.28753	8,613.610	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,069.71000		4.06971	4,261.98000	4.26198	4,069.710	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,661.10000		8.66110	8,334.01000	8.33401	8,661.100	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,039.12000		4.03912	4,230.38000	4.23038	4,039.120	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			166.35782		166.35782	166.34184	166.34184			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,367.82000		9.36782	9,351.84000	9.35184	9,367.820		0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	9,357.82000		9.35782	9,341.84000	9.34184	9,357.820		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	9,347.82000		9.34782	9,331.84000	9.33184	9,347.820		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			166.59772		166.59772	166.58163	166.58163			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,457.72000		5.45772	5,441.63000	5.44163	5,457.720		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	5,447.72000		5.44772	5,431.63000	5.43163	5,447.720		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	5,437.72000		5.43772	5,421.63000	5.42163	5,437.720		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 07/02/2013	Bond Future			126.28647		126.28647	126.27948	126.27948			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,296.47000		3.29647	3,289.48000	3.28948	3,296.470		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	3,286.47000		3.28647	3,279.48000	3.27948	3,286.470		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	3,276.47000		3.27647	3,269.48000	3.26948	3,276.470		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			127.87845		127.87845	127.87140	127.87140			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,188.45000		2.18845	2,181.40000	2.18140	2,188.450		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	2,178.45000		2.17845	2,171.40000	2.17140	2,178.450		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	2,168.45000		2.16845	2,161.40000	2.16140	2,168.450		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			132.53319		132.53319	132.30668	132.30668			0.00	0	9,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,543.19000		3.54319	3,316.68000	3.31668	3,543.190		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	3,533.19000		3.53319	3,306.68000	3.30668	3,533.190		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	3,523.19000		3.52319	3,296.68000	3.29668	3,523.190		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.20397		134.20397	133.97461	133.97461			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,113.97000		3.11397	2,884.61000	2.88461	3,113.970		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,103.97000		3.10397	2,874.61000	2.87461	3,103.970		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,093.97000		3.09397	2,864.61000	2.86461	3,093.970		0.00	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 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.74210	96.03409	7.80847	95.43056		15.03	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	9,772.61000	9.77261	9,176.67000	9.17667	9,772.610	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	10.60000	0.01060	18.19000	0.01819	10.600	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	10,156.82000	10.15682	9,559.12000	9.55912	10,156.820	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	7.75000	0.00775	13.58000	0.01358	7.750	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	10,539.09000	10.53909	9,939.99000	9.93999	10,539.090	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	5.63000	0.00563	10.06000	0.01006	5.630	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	10,919.26000	10.91926	10,319.08000	10.31908	10,919.260	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	4.05000	0.00405	7.40000	0.00740	4.050	15.50	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.79815	93.66225	7.86623	93.05135		16.35	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,676.17000	3.67617	3,367.27000	3.36727	3,676.170	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,120.93000	3.12093	3,422.93000	3.42293	3,120.930	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,584.34000	3.58434	3,280.57000	3.28057	3,584.340	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,208.12000	3.20812	3,515.25000	3.51525	3,208.120	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,630.09000	3.63009	3,323.76000	3.32376	3,630.090	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,164.30000	3.16430	3,468.87000	3.46887	3,164.300	16.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.93274	92.69839	8.00494	92.07055		17.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,112.50000	9.11250	8,699.59000	8.69959	9,112.500	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,459.17000	3.45917	3,674.10000	3.67410	3,459.170	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,009.80000	9.00980	8,599.42000	8.59942	9,009.800	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,516.07000	3.51607	3,733.53000	3.73353	3,516.070	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,061.11000	9.06111	8,649.46000	8.64946	9,061.110	17.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,487.52000	3.48752	3,703.71000	3.70371	3,487.520	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 07/02/2013	Bond Future			8.08164		85.50838	8.13281	85.02735		16.80		0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	4,842.97000		4.84297	4,443.60000	4.44360	4,842.970	16.99		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	261.44000		0.26144	343.10000	0.34310	261.440	16.99		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	4,917.76000		4.91776	4,515.81000	4.51581	4,917.760	16.99		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	250.35000		0.25035	329.43000	0.32943	250.350	16.99		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	4,992.79000		4.99279	4,588.32000	4.58832	4,992.790	17.00		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	239.67000		0.23967	316.23000	0.31623	239.670	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			1.38410		1.38410	1.38700	1.38700		13.37		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	975.02370		0.09750	1,004.32380	0.10043	975.024	12.56		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	34.02370		0.00340	34.32380	0.00343	34.024	12.56		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	886.64780		0.08866	915.85680	0.09159	886.648	12.56		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	45.64780		0.00456	45.85680	0.00459	45.648	12.56		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	801.24280		0.08012	830.28430	0.08303	801.243	12.55		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	60.24280		0.00602	60.28430	0.00603	60.243	12.55		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.39450		1.39450	1.39710	1.39710		14.20		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	534.25000		0.05343	557.12980	0.05571	534.250	14.04		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	489.25000		0.04893	486.12980	0.04861	489.250	14.04		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	491.94290		0.04919	514.31210	0.05143	491.943	14.20		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	546.94290		0.05469	543.31210	0.05433	546.943	14.20		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	453.91110		0.04539	475.50840	0.04755	453.911	14.39		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	608.91110		0.06089	604.50840	0.06045	608.911	14.39		0.00	0	0.00
<b>Total for Derivatives :</b>											<b>327,739,898.42</b>	<b>40,695</b>	<b>1 311 544.00</b>		

### i-Bonds

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On 28/03/2016	Spot Bond	99.94188	11.20050	99.94188	11.17278			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	108.85858	22.38875	108.85858	22.33507			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.00011	9.04803	100.00011	9.02563			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	111.70673	11.27001	111.70673	11.24241		3,574,615,360,000.00	32,000,000	8,000,000.00	
AB010	On 21/11/2022	Spot Bond	100.63261	0.01791	100.63261	0.01787			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.64155	0.00729	100.64155	0.00728			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.14585	8.00000	46.13585			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	9.89654	101.73855	9.87408			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	24.12327	105.29362	24.06697		73,494,946,760.00	698,000	13,774,000.00	
AB07	On 07/03/2014	Spot Bond	105.62267	45.70277	105.62267	45.59582			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.81010	100.96284	10.78368			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	12.88667	111.66393	12.85513			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	56.39536	100.00003	56.21538			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	72.44643	215.58145	72.15584		36,278,250,777,214.60	168,280,948	7,649,134.00	
ABCP12	On 20/09/2014	Spot Bond	134.94825	28.00467	134.94825	27.91926			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.40223	269.82094	2.39099		1,079,283,760,000.00	4,000,000	2,000,000.00	
ABFN04	On 25/02/2015	Spot Bond	100.53123	21.55656	100.53123	21.50410			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	39.17757	100.25380	39.08033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.23803	100.10451	12.20770			0.00	0	1,000,000.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	7.90112	100.10764	7.88154			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.45920	100.11256	7.44071			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.51991	100.11573	7.50127			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	26.43030	113.03853	26.36495			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	21.16825	102.88112	21.11448			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	32.43716	106.71879	32.36061			0.00	0	322,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	27.40859	101.43096	27.33984			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	21.48471	100.69530	21.43117			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	10.56941	101.53927	11.33079			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	8.35753	101.47729	8.33656			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	1.36259	101.61005	1.35917			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	100.83430	104.93328	100.57363			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	64.34984	108.48706	64.19596		3,471,585,920.00	32,000	1,532,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.57306	57.78403	101.57306	57.59711			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	98.36479	100.00000	98.12191			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC07	On 15/02/2013	Spot Bond	100.57314	96.19769	100.57314	95.95655			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	72.48008	215.26681	72.18965			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	38.27530	133.33110	38.15958		9,066,514,800,000.00	68,000,000	17,000,000.00	
ABLI03	On 15/03/2015	Spot Bond	122.14204	20.44823	122.14204	20.39025			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.56053	113.35700	8.53756			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	23.16446	123.70523	23.10392			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	14.73651	102.18114	14.70012			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.25990	99.83242	10.23453			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.31305	99.82309	10.28756			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.81912	99.81405	10.79237			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.85866	106.48741	4.84629			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.26382	100.00000	20.21365			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.47258	165.75435	3.46039			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	11.80935	157.68318	11.76927			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.80701	170.05600	2.79696			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	122.29724	143.83197	121.87352			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.28914	172.68858	3.27724			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	72.45072	215.54135	72.16015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN23	On 31/03/2013	Spot Bond	215.58717	72.44582	215.58717	72.15523				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	87.34516	100.00000	87.14888				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.54838	71.58015	6.53872				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.54838	71.58015	6.53872				0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	93.06710	100.36979	92.84372				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.80644	84.61000	11.78662				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.23263	92.57000	18.19992				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.32951	100.05362	10.30391				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.23611	95.34000	16.20635				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	30.34335	100.00000	30.28578				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.16180	94.00000	15.13429				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.19746	94.99000	14.17150				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	29.89464	89.20000	29.84159				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	28.49926	90.02000	28.44820				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.37421	101.37010	8.35322				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.74414	101.21709	8.72272				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	27.25299	89.83000	27.20424				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond	136.93312	19.12885	136.93312	19.07412			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	22.90430	102.86000	22.85995			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.35960	96.69000	23.31550			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	22.44946	96.61000	22.40711			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.08796	96.38000	22.04636			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.76101	99.94804	8.73933			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	22.09761	121.81240	22.03962			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	70.31926	104.20000	70.18565			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	8.29600	101.30453	8.27567			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.00284	93.54000	19.96598			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	18.99216	92.85000	18.95735			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.77785	103.39542	2.77004			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.38387	149.61017	2.37657			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.00654	196.08295	1.99902			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.77424	95.40000	15.74507			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	66.03675	107.27000	65.90884			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.64255	94.09000	15.61360			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.35311	114.69202	12.32221			40,600,975,080.00	354,000	10,437,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	105.76936	22.30101	105.76936	22.24877			26,442,340,000.00	250,000	5,081,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	8.95937	102.79126	8.93897			26,725,727,600.00	260,000	4,159,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.43546	101.48825	11.40956			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	16.83314	110.44192	16.79230			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	33.51928	125.04605	33.42309			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.25035	4.00000	120.21255			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.36509	274.59193	2.35388			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	5.63442	123.88924	5.61851			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	3.71921	128.40915	3.70843			0.00	0	1,000,000.00
ACL001	On 31/07/2013	Spot Bond	99.53952	64.11684	99.53952	63.91746			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	89.70228	100.06620	89.49548			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	75.11507	100.07265	74.81325			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.22389	100.00000	23.16638			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	61.75687	100.53957	61.55886			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	95.26296	101.66199	94.76417			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	61.75687	100.53957	61.55886			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	89.68504	101.42690	89.25880			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	82.84477	102.82057	82.67395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	111.03772	24.49417	111.03772	24.43448			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	18.93268	100.83941	18.88646			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	19.18437	100.86237	19.13755			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	22.75044	101.18756	22.69474			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	56.95823	100.06785	56.77635			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	56.91547	100.06721	56.73372			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	18.68091	100.81643	18.63532			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.11786	54.43317	8.10820			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	101.75685	100.00000	101.49186			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	101.75685	100.00000	101.49186			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	42.12355	100.61624	42.02094			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	56.22986	99.86961	56.09078			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	18.44937	100.00000	18.41437			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.49193	100.00000	15.46254			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.49193	100.00000	15.46254			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	57.48566	100.07583	57.30208			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	16.47990	100.07969	16.43906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	100.08857	17.27839	100.08857	17.23557			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	16.12391	100.07573	16.08396			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	16.36445	100.07841	16.32389			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.47028	100.07959	16.42946			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	12.98200	103.08180	12.95271			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	12.98200	103.08180	12.95271			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	13.04864	103.10163	13.01918			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.93147	100.07361	15.89199			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	13.04864	103.10163	13.01918			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	12.91536	103.06198	12.88621			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	27.09380	79.64238	27.05035			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	27.95283	100.07204	27.88358			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	57.59146	100.07100	57.44876			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.63239	99.94507	15.59369			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	57.59146	100.07100	57.44876			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.41065	100.07684	8.38981			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.24936	100.07933	8.22892			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.20571	100.08039	8.18537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond	100.07826	7.99482	100.07826	7.97501				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	57.33551	100.06560	57.19344				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.92886	100.07361	8.90673				0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	101.19124	98.09629	101.19124	97.83023				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	65.83995	101.31884	65.63204				0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	101.19124	98.09629	101.19124	97.83023				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.75805	110.28658	9.73168				0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	39.21426	100.06728	39.11709				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	49.85486	105.71996	49.74001				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	44.05967	100.99526	43.95198				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.78516	101.18059	8.76366				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.73451	102.01291	8.71297				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.22469	100.00000	9.20719				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	44.55550	101.04786	44.44655				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.95711	100.00000	3.94830				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.08157	100.00000	5.07019				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.34223	72.59933	13.32229				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127		On 20/09/2021	Spot Bond	127.83552	3.03214	127.83552	3.02386		0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	127.87043	3.14858	127.87043	3.14000		0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	100.07569	7.76958	100.07569	7.75033		0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	100.62321	29.57562	100.62321	29.50358		0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	100.62321	29.57562	100.62321	29.50358		0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	101.04786	44.55550	101.04786	44.44655		0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	100.51806	29.19770	100.51806	29.12664		0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	100.07299	28.02760	100.07299	27.95815		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	100.07235	27.97776	100.07235	27.90843		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.33418	7.53948	101.33418	7.52059		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.41093	11.37863	100.41093	11.35035		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.33457	7.52903	101.33457	7.51016		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	103.90444	12.66532	103.90444	12.63655		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	103.93140	12.73075	103.93140	12.70183		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.22094	27.97838	100.22094	27.90895		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.59173	11.43272	100.59173	11.40427		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	99.93469	10.88459	99.93469	10.85766		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.07603	7.80120	100.07603	7.78186		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On 30/11/2013	Spot Bond	100.93686	64.42308	100.93686	64.26221				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	38.99873	100.27790	38.90192				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	38.86831	100.06196	38.77201				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.79455	100.07446	9.77028				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	42.77612	100.76536	42.67178				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	20.00236	100.06587	19.95280				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	19.84753	100.06402	19.79835				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	20.14809	100.06760	20.09817				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.77395	100.07424	9.74973				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.41342	100.07047	9.39009				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	20.02968	100.06619	19.98006				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	20.12987	100.06739	20.08000				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	12.95156	102.65284	12.92195				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	15.46961	100.06844	15.43129				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	20.07522	100.06674	20.02548				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	41.04966	100.09530	40.94792				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	20.27080	100.18292	20.22052				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL166		On 20/03/2014	Spot Bond		100.06691	38.98016	100.06691	38.88357		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond		108.26890	9.88331	108.26890	9.85985		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond		100.07386	9.74306	100.07386	9.71891		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond		103.66222	4.35348	103.66222	4.34261		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond		100.06728	20.12076	100.06728	20.07091		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond		100.06735	20.13902	100.06735	20.08912		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond		100.07626	9.67050	100.07626	9.64653		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond		100.07891	8.09818	100.07891	8.07811		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond		100.07361	7.57298	100.07361	7.55422		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond		100.07223	57.03565	100.07223	56.85352		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond		100.07839	28.19264	100.07839	28.12278		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond		100.07574	20.57525	100.07574	20.52427		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond		100.08155	10.18552	100.08155	10.16027		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond		100.07626	9.67050	100.07626	9.64653		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond		100.07944	8.15069	100.07944	8.13050		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond		100.07796	9.04274	100.07796	9.02033		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond		100.07839	7.69329	100.07839	7.67423		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond		100.07515	10.80473	100.07515	10.77795		0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond	100.07965	7.90005	100.07965	7.88047			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.03698	100.08103	8.01707			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	56.48673	100.06425	56.30636			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	56.54383	100.06489	56.36326			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.30523	100.06989	15.26731			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.44958	100.07148	15.41129			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.98850	100.08134	7.96870			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.98850	100.08134	7.96870			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.75198	100.08737	10.72534			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.92847	100.07679	8.90634			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.66958	100.08652	10.64314			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.70048	100.08684	10.67397			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.75198	100.08737	10.72534			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.41099	85.50175	6.39840			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.16772	100.08315	8.14747			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.16772	100.08315	8.14747			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	87.62655	103.67806	87.42788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000	4.01081	100.00000	4.00109			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	29.29444	100.56844	29.22311			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	29.94092	100.63477	29.86798			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	30.37170	100.67892	30.29767			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	17.63511	101.20949	17.59193			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	18.43642	101.34649	18.39122			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	19.50288	101.52904	19.45498			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	10.94660	108.27946	10.92046		23,604,922,280.00		218,000	4,400,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	11.38831	124.59492	11.35805			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	28.92611	100.00000	28.85448			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	17.91553	115.64616	17.87042		7,632,646,560.00		66,000	9,258,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	34.59291	100.00000	34.50911			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.75900	100.00000	13.72839			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	3.93871	154.79211	3.92553			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	38.03263	129.92747	37.92930			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	101.07300	99.17611	101.07300	98.90449			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	63.54911	101.15622	63.39357			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.21490	99.92565	10.18962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	112.23984	11.76608	112.23984	11.73731			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	21.38396	101.18527	21.33161		4,047,410,800,000.00	40,000,000	20,000,000.00	
BAW13	On 17/04/2017	Spot Bond	101.23711	8.94010	101.23711	8.91821			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	55.73944	100.00000	55.60141			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	20.66960	114.82122	20.61815			0.00	0	144,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.27645	99.81750	9.25351			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	58.03721	100.11329	57.85181			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	62.89193	103.73691	62.74690			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	27.13084	99.83571	27.06376			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	31.85911	105.24488	31.78518			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	12.78310	111.52726	12.75201			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	43.69470	100.88946	43.58801			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	16.82414	104.32215	16.78088			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	72.97002	99.81811	72.68972			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	19.07087	102.00706	19.02280			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.05772	101.95171	19.00971			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.44179	99.81798	13.40856			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	101.94160	18.97710	101.94160	18.92928			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.69219	104.59763	12.65948			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.38819	99.81335	18.34273			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.38819	99.81335	18.34273			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.52485	99.81340	15.48647			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.02472	101.35805	15.98456			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	16.84646	102.22265	16.80391			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	19.07087	102.00706	19.02280			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.22375	102.70168	16.18261			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.14499	102.35327	11.11681			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.14280	99.82359	13.11031			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.14411	99.81671	13.11162			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.14411	99.81671	13.11162			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	28.93982	99.82722	28.86826			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	87.87954	99.86832	87.68228			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	17.78279	97.82330	17.73962			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.25937	103.70924	12.22801			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.49116	99.79214	13.45782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.62374	100.04409	11.59495			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.49387	99.77076	1.49018			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.37914	92.33087	11.35291			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	55.18257	99.87024	55.00666			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	16.97161	99.83486	16.92964			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.00997	99.06007	8.98785			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.61165	99.81958	0.61013			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.67678	104.16088	19.62625			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.93501	103.97505	17.88903			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.45314	106.00425	15.41282			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.34791	99.75847	13.31493			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.25172	99.75846	0.25110			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.38193	100.00000	6.36982			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.20675	100.00000	19.15918			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.48030	100.00000	17.43702			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.79031	100.00000	10.76359			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.79362	100.00000	10.76659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.04600	100.00000	13.01369				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.30414	100.00000	11.27614				0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	90.85811	100.20198	90.64345				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	29.05822	102.32067	28.98477				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	17.99955	102.37811	17.95403				0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244				0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.85215	169.54509	1.84588				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.27658	150.32167	9.25329				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.72205	150.48996	10.69511				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.36433	105.72100	9.34252				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	44.30627	101.02420	44.19796				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	78.32424	101.68745	78.09950				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	42.47377	100.66680	42.37026				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	42.03588	100.64029	41.93347				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	78.05125	104.00756	77.82409				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	64.26659	100.90417	64.10964				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311D	On 31/03/2013	Spot Bond	101.68177	87.78534	101.68177	87.58536			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.75378	100.33377	7.73452			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	27.73271	100.06919	27.66399			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	38.27063	100.00000	38.17792			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	73.63620	100.00000	73.47411			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.72098	101.11913	11.69230			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.77790	101.12772	11.74908			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.94863	101.15348	11.91939			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.51730	101.23934	12.48664			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.08530	101.32517	13.05322			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.67218	101.56516	14.63613			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.29266	100.00000	4.28226			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.20995	100.93890	11.18257			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.60137	100.99127	11.57302			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.76903	101.01372	11.74026			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.82490	101.02120	11.79599			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.49495	101.11093	12.46437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	101.23048	13.38702	101.23048	13.35423			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.19997	100.00000	4.18979			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.19997	100.00000	4.18979			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	8.95179	100.10441	8.92961			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.52484	100.11338	9.50123			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.68111	100.11583	9.65711			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.32962	107.76177	13.29792			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.14989	100.12316	10.12472			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.98313	100.13609	10.95591			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.40770	100.00000	2.40174			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.40770	100.00000	2.40174			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	36.32168	110.26280	36.23511		28,668,328,000.00		260,000	7,796,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.63556	100.53667	8.61455			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	96.32267	99.53343	96.07033			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	68.64440	96.69296	68.51730			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	93.62606	99.39485	93.38796			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	90.19636	99.18162	89.97584			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.42592	100.49749	15.38838			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.15785	100.00000	7.14051				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.52055	100.60117	7.50224				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.44611	100.49926	15.40853				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.77922	100.52855	15.74082				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.38456	100.58172	16.34466				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	18.90243	100.80214	18.85631				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.65122	101.17004	14.61535				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	76.48761	100.10916	76.17389				0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.17136	78.93483	100.17136	78.70965				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	57.71943	100.07370	57.57641				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	75.34751	100.27042	75.20035				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.32530	100.00000	8.30469				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	31.26876	112.83919	31.19156			17,377,235,260.00		154,000	3,936,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.36730	121.22515	16.32451				0.00	0	148,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.32428	101.55684	14.28909				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	43.86357	100.95576	43.75641				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.38919	108.79348	16.34990			11,314,521,920.00		104,000	8,929,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	109.29382	14.71436	109.29382	14.67897			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.62284	101.38676	11.59433			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	15.85368	110.62195	15.81578			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.97708	100.52977	21.92359			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.38776	105.82127	12.35873		44,656,575,940.00		422,000	5,964,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.96527	100.81182	10.93851			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	14.80939	105.70562	14.77528			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	9.97793	100.97754	9.95355			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.51202	100.26196	10.48593			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	10.72609	123.26011	10.69783			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.48365	119.72199	10.45667		239,443,980,000.00		2,000,000	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.36073	123.54995	12.32793		16,802,793,200,000.00		136,000,000	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.69069	100.40002	14.65418			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	20.05716	107.22537	20.00964			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	31.34065	100.86678	31.26329			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	100.94950	101.10082	100.69713			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	37.28203	102.24997	37.18989			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	26.42966	102.59156	26.36415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond	100.41408	22.47766	100.41408	22.42178				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	93.31972	100.11325	93.10449				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	43.18105	100.18762	43.07394				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	75.11496	100.07319	74.81314				0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	87.34516	100.00000	87.14888				0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	87.34516	100.00000	87.14888				0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	87.34516	100.00000	87.14888				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	87.34516	100.00000	87.14888				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	75.11496	100.07319	74.81314				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	75.11496	100.07319	74.81314				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	61.71959	100.53672	61.52169				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	75.13300	100.07373	74.83109				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	74.95269	100.06833	74.65153				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	74.80844	100.06400	74.50787				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	83.84139	100.60353	83.47187				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	22.38949	101.15466	22.33469				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	79.00375	99.83222	78.77897				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	101.14186	22.24908	101.14186	22.19463			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	56.95094	100.06829	56.76908			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	56.70148	100.06451	56.52042			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	22.99099	101.20948	22.93469			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	59.75464	100.61649	59.56708			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	59.75446	100.58787	59.56696			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	62.38882	100.59448	62.18868			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	75.16906	100.07482	74.86701			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	75.04284	100.07103	74.74131			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	57.20040	100.07206	57.01773			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	65.51658	106.64650	65.36206			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	88.88822	103.71200	88.69110			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	63.25490	104.51633	63.10815			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	61.20086	100.85780	61.00837			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	41.01413	100.09542	40.91247			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	58.24135	100.79729	58.09611			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	58.24135	100.79729	58.09611			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	95.78224	101.28023	95.27991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	100.83563	22.82570	100.83563	22.76999			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	16.70256	100.00000	16.66120			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	16.51914	100.00000	16.47824			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	48.88794	100.00000	48.76951			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	48.88794	100.00000	48.76951			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	48.88794	100.00000	48.76951			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	48.88794	100.00000	48.76951			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	48.88794	100.00000	48.76951			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	48.88794	100.00000	48.76951			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	16.07566	100.07575	16.03583			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	48.88794	100.00000	48.76951			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	87.46587	100.04314	87.26924			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	87.99502	100.23356	87.79690			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	87.65674	100.08420	87.45962			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	87.66091	100.05746	87.46383			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.63680	100.00000	45.52624			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.50326	100.06980	12.47228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	15.06516	100.15069	100.15069	15.02781			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.45524	99.78582	99.78582	10.43188			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.06516	100.15069	100.15069	15.02781			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	11.72008	101.41261	101.41261	11.69069			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	44.89047	100.22617	100.22617	44.77908			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	45.95352	100.17009	100.17009	45.83955			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.80098	108.36668	108.36668	7.78264			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.09822	99.52839	99.52839	14.06421			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.83856	108.34841	108.34841	3.82870			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.44012	102.60151	102.60151	15.40484			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	46.17218	100.25498	100.25498	46.05758			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.06516	100.15069	100.15069	15.02781			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.06516	100.15069	100.15069	15.02781			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.36610	107.96614	107.96614	4.35480			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.99847	107.75628	107.75628	7.97781			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.50903	100.11142	100.11142	14.47306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN205	On 24/03/2013	Spot Bond	100.00002	89.62546	100.00002	89.42083				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	89.99667	100.07054	89.78918				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	75.54047	100.08593	75.23691				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	59.18318	100.10498	59.03649				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	30.34413	101.25895	30.26979				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	30.40387	101.27689	30.32938				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.60579	105.79026	13.57408				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	25.69989	101.32709	30.50391				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	25.62796	101.30689	30.43765				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.57157	101.18509	10.54568				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.56960	101.19643	10.54372				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.61565	105.99233	13.58387				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	13.61565	105.99233	13.58387				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	43.13078	107.65143	43.01672				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	43.39408	110.88445	43.27626				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.32546	104.90153	12.29694				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.31848	100.07790	11.29043				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	100.08711	12.19249	100.08711	12.16228			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	76.52573	100.16277	76.21043			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	76.54039	100.16385	76.22503			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	21.79457	101.18605	21.74121			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	21.79457	101.18605	21.74121			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	46.30622	100.17539	46.19137			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	99.90222	100.85155	99.64268			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	95.77722	101.40617	95.27432			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	95.77722	101.40617	95.27432			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.81934	100.16285	15.78010			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.88742	100.71861	9.86332			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	96.60317	100.63163	96.36088			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.20133	100.07925	10.17604			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.35337	100.51081	21.30141			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.21974	100.54638	10.19486			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.00678	103.07581	12.97743			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.00678	103.07581	12.97743			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.30143	100.51075	21.24959			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	100.51227	21.32032	100.51227	21.26844				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.03574	99.62826	14.99943				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.75402	100.86363	14.71800				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	20.21503	100.17567	20.16490				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.45177	100.84631	14.41649				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	19.78502	99.94994	19.73605				0.00	0	4,000,000.00
CLN251	On 26/03/2015	Spot Bond	99.94994	19.78502	99.94994	19.73605				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	19.78502	99.94994	19.73605				0.00	0	4,000,000.00
CLN253	On 26/03/2015	Spot Bond	99.94994	19.78502	99.94994	19.73605				0.00	0	4,000,000.00
CLN254	On 26/03/2015	Spot Bond	99.94994	19.78502	99.94994	19.73605				0.00	0	4,000,000.00
CLN255	On 26/03/2015	Spot Bond	99.94850	19.94764	99.94850	19.89827				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.39355	99.94597	9.37030				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.39355	99.94597	9.37030				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.39355	99.94597	9.37030				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.39355	99.94597	9.37030				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.39355	99.94597	9.37030				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.44448	99.94556	9.42110				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	110.57517	11.70816	110.57517	11.67973			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	40.84477	100.09271	40.74355			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	29.40605	100.59304	29.33444			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	84.42639	99.85267	84.23774			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	39.30742	100.09928	39.21000			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	39.30742	100.09928	39.21000			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.65044	101.01926	10.62440			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.26727	100.09028	11.23934			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.94847	100.79299	13.91443			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.81173	100.10632	12.77998			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.51591	100.07520	9.49233			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.46440	100.07467	9.44095			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.51636	100.07203	9.49277			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.79118	100.58176	9.76733			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.33379	100.62464	11.30619			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.30621	100.62450	11.27866			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.49575	100.07182	9.47222			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	22.94271	100.10367	22.88584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond	100.32695	9.84497	100.32695	9.82052			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	20.03016	100.05044	19.98054			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	19.71808	99.94992	19.66927			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	15.49756	100.07255	15.45916			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.44292	100.08473	10.41705			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.44292	100.08473	10.41705			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.44292	100.08473	10.41705			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.44292	100.08473	10.41705			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.50894	100.79550	9.48574			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.17084	100.46527	9.14803			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.56557	99.93367	10.53942			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.56557	99.93367	10.53942			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.46368	99.93449	10.43779			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.34796	99.84728	10.32237			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.46368	99.93449	10.43779			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.42418	99.84633	10.39840			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.51698	100.08705	1.51322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond	99.84728	10.34796	99.84728	10.32237			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.37361	99.84728	10.34796			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.42418	99.84633	10.39840			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.64315	100.00000	5.62919			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.74724	100.00000	5.73301			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.51706	100.08579	1.51330			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.52194	100.00000	1.51818			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.52194	100.00000	1.51818			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.52194	100.00000	1.51818			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.81293	100.00000	23.76052			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.81293	100.00000	23.76052			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.68799	35.42491	0.68737			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	76.85829	156.72722	76.61265			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	91.84764	100.26956	91.62896			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	91.80448	100.26726	91.58591			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	138.42810	100.00000	138.07090			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	118.92137	156.52494	118.51731			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	91.76131	100.26496	91.54285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51	On 07/03/2013	Spot Bond	154.89181	83.30641	154.89181	83.02076				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	93.27397	100.90305	92.81302				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	93.27397	100.90305	92.81302				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	6.02794	164.96027	6.00536				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	83.70278	98.96405	83.52797				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	83.72015	98.95402	83.54531				0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	91.80448	100.26726	91.58591				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	91.80448	100.26726	91.58591				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.20641	100.00000	14.17124				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00047	100.00000	0.00047				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00047	100.00000	0.00047				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	85.90264	102.57148	85.71378				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.00201	127.81539	7.98031				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	19.51458	80.28000	19.48309				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.56527	80.11138	19.53376				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.40845	101.51920	10.38232			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.40845	101.51920	10.38232			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.47103	100.07895	11.44260			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.90184	100.07296	10.87482			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.77396	100.07419	9.74974			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	76.78137	101.51807	76.56567			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.87651	100.07839	9.85203			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.04309	101.17107	10.01851			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	17.57854	112.14249	17.53536			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	84.66789	102.77374	84.48430			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.31910	104.83082	10.29523			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	10.91391	123.34967	10.88514			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	17.75336	109.68398	17.71076			0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.25448	116.79754	12.22337			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.24158	5.86800	105.22476			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	29.01012	100.46415	28.93877			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.91169	100.49279	9.88757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	100.39083	21.18860	100.39083	21.13595			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	16.99901	100.94063	16.95748			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	88.98577	100.39538	88.76850			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	86.66969	100.24848	86.46387			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	86.40925	100.00000	86.21594			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	95.49656	101.25137	95.24425			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	85.86677	101.22658	85.67319			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	39.25319	102.15380	39.15411			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	21.94593	102.26580	21.89048			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	56.11949	102.03232	55.97799			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	66.45875	105.76710	66.30560			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	15.60120	127.91650	15.55887			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.12920	116.63462	12.09895		28,096,319,005,365.80	240,891,761	66,595,761.00	
DV23	On 27/02/2023	Spot Bond	119.62218	11.85875	119.62218	11.82858		38,776,463,178,492.70	324,157,804	104,853,804.00	
E170	On 01/08/2020	Spot Bond	146.45461	15.01979	146.45461	14.97500		6,736,912,060,000.00	46,000,000	23,068,400.00	
EDC01	On 04/04/2016	Spot Bond	104.01633	15.62132	104.01633	15.58125		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond	100.57434	23.09921	100.57434	23.04172			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.40864	100.62205	9.38521			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.83113	100.65378	3.82159			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.55922	100.68546	1.55534			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	10.95016	128.03785	10.92043		10,243,028,000,000.00		80,000,000	35,000,000.00
EL28	On 02/05/2028	Spot Bond	1.56000	118.58722	1.56000	118.55775		248,040,000,000.00		159,000,000	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.08107	104.49020	2.07581			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	13.77819	117.22671	13.74370			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.46787	117.96601	12.43598			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	10.91024	108.44717	10.88415			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.34596	100.61804	16.30614			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	63.03285	100.74391	62.87914			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	90.52375	100.55022	90.29857			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	96.66538	100.00000	96.42312			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.38588	100.00000	35.29826			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	90.58441	100.00000	90.37177			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	35.58214	100.00000	35.46020			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS01	On 18/11/2014	Spot Bond	124.62183	25.72476	124.62183	25.65073				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	23.29620	105.65441	23.24168				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	17.14927	106.40064	17.10439				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.70628	101.27791	11.67760				0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	30.55933	100.72291	30.48481				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	29.99517	100.66122	29.92208				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00122	100.64003	0.00122				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	30.68947	100.73714	30.61463				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00121	100.71039	0.00121				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	60.44569	100.58516	60.25600				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	29.51756	100.60896	29.44566				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.52743	100.62801	16.48717				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	60.45835	100.58802	60.26862				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00123	100.58833	0.00122				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00122	100.61654	0.00122				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.50843	107.62781	19.46233			2,319,379,305,500.00		21,550,000	10,350,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	10.65564	115.04070	10.62907			121,909,307,724,845.00		059,705,893	518,985,893.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	123.79417	12.61298	123.79417	123.79417	12.58001			120,575,797,393,411.00	974,002,228	263,102,228.00
ES26	On 02/04/2026	Spot Bond	101.89369	9.68360	101.89369	101.89369	9.66172			13,387,924,623,521.10	131,391,106	111,897,106.00
ES33	On 15/09/2033	Spot Bond	8.62000	91.70342	8.67500	91.20099				14,512,473,805,760.00	683,581,648	591,221,648.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.47791	100.52379	16.43781				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	51.07686	101.23849	50.94897				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	85.46158	100.14918	85.26165				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.12436	100.00000	12.09499				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.79849	100.00000	11.76991				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	61.10312	100.72700	60.91115				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	61.20857	100.75346	61.01623				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	61.54592	100.83807	61.35238				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	61.73562	100.88562	61.54139				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	32.98442	106.83968	32.90651				46,368,421,120.00	434,000	94,406,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.39150	102.29365	9.37021				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.86662	100.22508	11.83719				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.57175	100.22502	8.55049				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.90409	101.16350	10.87740				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01648	101.09860	0.01644				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	109.77327	11.98911	109.77327	11.96032			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.32567	98.22086	9.30295			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	52.19654	100.00000	52.06907			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	72.43295	215.70757	72.14230			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	68.77447	105.50847	68.64321			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	3.78508	127.58470	3.77416			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.37248	273.62971	2.36126			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.37933	149.98730	2.37203			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	1.97580	199.45863	1.96831			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	22.24839	121.07209	22.19029			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.47628	100.00000	27.41481			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.47628	100.00000	27.41481			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.55231	52.69690	3.54820			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.39983	33.20196	3.39716			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.66698	31.98407	3.66419			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	39.80875	100.55103	39.71977			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	94.24234	101.09338	93.77349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On 24/02/2017	Spot Bond	100.83125	14.29084	100.83125	14.25597			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	43.27263	100.12935	43.16535			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	39.95552	100.07866	39.85650			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.94600	100.80714	13.91197			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.94600	100.80714	13.91197			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.32734	100.52930	10.30165			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.74118	100.79281	13.70766			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.26735	100.08975	11.23942			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	82.54223	100.50743	82.18346			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.49758	100.15766	15.45914			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.92847	100.07580	9.90386			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.77303	100.08460	10.74634			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	41.33109	100.10209	41.22864			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.14453	98.00000	10.11887			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.84576	100.00000	9.82036			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.34674	100.15523	15.30869			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.75198	100.08737	10.72534			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.70844	100.10732	12.67693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC120	On 20/06/2017	Spot Bond	100.11620	13.58348	100.11620	13.54980			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.30911	100.08283	10.28357			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.17339	102.36455	11.14514			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.80833	100.12857	14.77161			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.59749	100.08579	10.57123			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.56935	100.00000	7.54984			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.37956	100.10168	11.35135			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.36251	100.12161	13.32938			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.40340	100.09179	10.37762			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.02650	100.09811	10.99917			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.75005	100.11547	12.71844			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	11.90910	100.10701	11.87958			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.25870	100.12057	13.22584			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.00604	100.12805	13.97132			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.71890	100.11516	12.68737			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.35555	100.11151	12.32491			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.18226	100.09968	11.15454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC137	On 20/09/2017	Spot Bond	100.09779	10.99535	100.09779	10.96809			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.52859	100.12327	13.49505			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.37288	100.12172	13.33974			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	12.94728	100.11745	12.91519			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.54935	100.12348	13.51576			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.64953	100.10439	11.62065			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.44494	100.09221	10.41906			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	8.94925	100.07700	8.92707			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.14097	100.12940	14.10591			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	29.28076	100.09221	29.20819			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.43190	100.10419	18.38622			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	12.97758	100.72629	12.94593			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	17.97984	100.09926	17.93527			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	9.78024	100.08547	9.75600			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.40947	98.00000	1.40591			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.88410	100.08652	9.85960			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.06352	100.07817	9.04105			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.34398	100.08103	9.32083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC155	On 20/12/2017	Spot Bond	100.10890	12.09599	100.10890	12.06600				0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	50.55783	100.20368	50.39620				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	35.31527	100.21459	35.22765				0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	50.55783	100.20368	50.39620				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	35.23312	100.19795	35.14571				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.51742	100.07944	1.51366				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.62183	100.38297	0.62029				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	40.18256	100.57737	40.09271				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	32.49728	101.33365	32.41761				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	21.44136	100.08266	21.38823				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.70117	100.08218	16.65978				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	66.12417	101.28616	65.96213				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.73785	98.45245	9.71407				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	89.27724	115.36525	89.02603				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	76.34621	101.29693	65.80242				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	39.32017	100.06887	39.22274				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	101.11641	10.18630	101.11641	10.16138			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.66705	115.36587	7.64809			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	11.93854	100.08387	11.90894			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.03000	100.08483	12.00018			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.87225	115.54905	5.85771			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	27.71246	113.64754	27.65488			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.38455	115.36587	5.37123			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.52668	117.71276	6.51028			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.06859	118.00209	9.04925			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.36076	101.27177	11.33293			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.47348	100.00000	18.42773			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.14133	100.20020	18.09632			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.52311	100.17418	16.48213			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.21146	4.73000	107.17566			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.72416	100.17741	16.68268			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.75954	100.07144	10.73287			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.87755	100.08326	11.84811			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	31.10046	100.11237	31.02337			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	100.09907	13.38145	100.09907	13.34829			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.99535	100.09502	12.96315			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	89.19701	100.06298	88.99138			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	89.20513	100.06521	88.99947			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	89.23954	100.06023	89.03381			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	89.32368	100.06131	89.11776			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.37135	100.08049	10.34565			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.71879	100.16123	15.67981			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.36105	100.08038	10.33537			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	23.19977	97.80179	23.14346			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.23157	100.16949	16.19131			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.37703	100.83728	14.34194			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	63.30033	99.94942	63.10278			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	64.97384	101.49845	64.76835			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	63.49430	99.46188	63.29699			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	64.49544	103.49133	64.28801			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	64.13175	97.69123	63.93555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On 02/08/2013	Spot Bond	100.87998	63.30723	100.87998	63.10807			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	63.76076	101.02852	63.55991			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	64.31749	101.21079	64.11457			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	64.66680	101.32512	64.46259			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	16.53860	144.28965	16.48565			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	60.12035	100.90946	59.92696		9,687,308,160,000.00	96,000,000	24,000,000.00	
FRJ14	On 20/07/2014	Spot Bond	103.60434	31.46909	103.60434	31.39039		1,036,043,400,000.00	10,000,000	10,000,000.00	
FRJ15	On 04/04/2015	Spot Bond	101.69223	18.57798	101.69223	18.53128			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	13.86516	103.43851	13.83054			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.45759	102.25429	8.43622			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.23009	101.76484	8.20984			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.15729	100.00000	13.13232			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.46842	261.70847	2.45709			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.37433	273.38978	2.36311			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.51079	256.75899	2.49942			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.43156	123.65104	3.42259			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.18072	101.04016	8.16072			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.77104	123.78317	3.76041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	101.29456	12.54569	101.29456	101.29456	12.51495			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.05905	101.45459	101.45459	10.03382			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	63.99819	101.10626	101.10626	63.79646			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	8.04508	100.92257	100.92257	8.02543			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	57.25150	100.00005	100.00005	57.10973			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	3.08987	98.38735	98.38735	3.08252			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	86.43125	101.21006	101.21006	86.23466			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	88.97609	100.00000	100.00000	88.77202			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	82.49949	100.42877	100.42877	82.13956			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.88170	100.00000	100.00000	0.87957			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.46185	104.97509	104.97509	12.42962			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	79.52360	100.28475	100.28475	79.18155			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	78.18857	100.19981	100.19981	77.85816			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.71449	100.80772	100.80772	7.69567			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.50393	101.07593	101.07593	16.46267			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.59335	100.44759	100.44759	8.57199			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	39.33688	100.17395	100.17395	39.23933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967	14.92831	100.76967	14.89110			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	30.68687	100.98200	30.61188			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	61.80432	100.85889	61.60992			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	2.06390	102.64440	2.05866			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	61.78821	100.85054	61.63738			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.50914	108.09035	2.50268			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.56512	101.11747	1.56129			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	54.96795	100.16642	54.83163			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	33.47282	107.16699	33.39356		9,430,695,120.00		88,000	13,577,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	24.76689	108.33117	24.70773		35,315,961,420.00		326,000	963,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	13.82805	107.16932	13.79531			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	11.92546	109.08100	11.89681			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	11.89668	117.62764	11.86649			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	9.71489	108.91524	9.69158		44,873,078,880.00		412,000	2,859,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	9.83901	118.59653	9.81386			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.18915	109.40010	12.16028			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.01704	86.57971	10.99529			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	14.98102	100.55204	14.94375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond	101.32185	16.37186	101.32185	16.33172			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	18.98382	101.40666	18.93622			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.30575	107.64302	13.27430			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	96.74272	100.00000	96.50848			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT11	On 29/01/2013	Spot Bond	100.00000	100.89915	100.00000	100.63639			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	93.57610	100.00000	93.35008			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	95.01471	100.79486	94.76606			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	88.33885	100.37860	88.12476			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	91.31062	99.24126	91.08449			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	84.46043	98.75737	84.26786			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	96.32231	99.54346	96.06994			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	99.99905	100.00000	100.00000			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD179	On 11/01/2013	Spot Bond	99.74328	50.06426	99.74328	99.72748			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	98.65535	99.49715	98.39075			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	94.83195	99.45694	94.58753			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	93.86503	99.40089	93.62570			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	99.99966	100.00000	100.00000			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	99.99864	100.00000	100.00000			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99837	100.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.07118	101.20169	7.05348			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	8.78504	101.57032	8.76298			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.68318	100.58455	1.67755			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.68231	100.59878	1.67668			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.68062	100.62628	1.67501			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	1.98853	100.00000	1.98340			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.67854	100.66039	1.67293			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.67565	100.70773	1.67005			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	28.47743	100.25900	28.40675			0.00	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	13.11699	101.08226	13.08490			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	16.08236	101.25499	16.04297			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.57809	100.11004	10.55187			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	22.45016	101.64234	22.39497			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.57912	100.23736	8.55783			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	10.89405	99.99999	10.86707			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	15.88754	101.18024	15.84865			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.48812	100.20054	8.46705			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	98.36729	100.97196	98.10034			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	103.27724	101.50868	102.99703			0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	101.50868	103.27724	101.50868	102.99703			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	69.64743	100.00000	69.51566			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	77.03007	100.00000	76.88393			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	66.25675	101.18125	66.04778			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	17.75686	101.21718	17.71338			0.00	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	18.52379	107.10005	18.47608				0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	101.59173	103.51017	101.59173	103.22911				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	66.36796	101.22625	66.15855				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	18.13019	101.28016	18.08577				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	16.74015	117.06290	16.69350				0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	101.69896	103.81103	101.69896	103.52886				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	66.56807	101.30724	66.35789				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	18.60978	101.36111	18.56414				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.62781	114.94363	17.57947				0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	102.07916	104.87850	102.07916	104.59239				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	66.83477	101.41519	66.62355				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	19.19534	101.46001	19.14823				0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	102.24978	106.19507	102.24978	105.90490				0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	102.77072	108.13916	102.77072	107.84220				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.39248	120.49879	12.36077			681,705,878,085.93	5,657,367	33,116,367.00	
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.33207	278.97229	2.32090				0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.32842	279.46415	2.31726				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.44462	109.78196	12.41507			1,201,453,770,240.00	10,944,000	29,524,000.00	



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	12.42117	110.08516	12.39161				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.99000	115.00604	0.99000	114.97931				368,280,000,000.00	372,000,000	183,000,000.00
I2038	On 31/01/2038	Spot Bond	1.67000	115.51403	1.67000	115.48506				76,820,000,000.00	46,000,000	29,015,499.00
I2050	On 31/12/2050	Spot Bond	1.87000	119.81675	1.87000	119.78596				123,934,250,000.00	66,275,000	55,110,657.00
IBC01	On 16/03/2015	Spot Bond	94.50000	23.52344	94.50000	23.48061				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.89546	111.10415	25.83232				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	91.52173	100.38955	91.30617				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	20.48474	101.98179	20.43311				0.00	0	1,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	19.89210	100.56090	19.84259				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	72.64019	99.93156	72.35768				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	58.61779	100.23834	58.47232				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	39.48395	100.38793	39.38583				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	45.00566	104.99431	44.90085				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	17.11626	110.23108	17.07479				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.55830	114.54738	12.52692				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	41.41440	103.99743	41.31923				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.17036	101.06758	44.56750				2,021,351,600,000.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On 18/08/2014	Spot Bond	100.58995	29.27236	100.58995	29.20107			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	28.14291	111.22906	28.06958			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	14.89437	108.02289	14.85945			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	30.19413	100.81617	30.12046			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.39574	100.86946	11.36792			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.11725	123.12082	5.10393			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	3.35712	127.68743	3.34812			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	19.31648	99.85267	19.26871			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	8.88983	99.84531	8.86785			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.24467	108.72274	11.21788			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	20.11044	100.33316	20.06049			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.31648	100.11008	9.29338			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	9.72976	100.65809	9.70605			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	8.84479	102.66026	8.82468			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.41182	99.50921	7.36291		9,552,884,160.00	96,000	166,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	82.37060	100.00000	82.20042			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00135	100.00000	0.00135			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	20.87171	100.89947	20.82493			0.00	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	20.87171	100.89947	20.82493			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.44500	101.97863	10.42164			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	7.91494	100.89947	7.89720			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.15121	100.90751	14.11588			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	13.94216	100.84756	13.90736			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.15892	99.83295	14.12390			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	18.92885	114.58662	18.88180			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	27.68158	99.86601	27.61311			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	27.68158	99.86601	27.61311			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.92521	100.72296	10.89857			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.81937	100.00000	7.80001			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	67.34085	101.81841	67.12731			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	62.12890	101.39919	61.93258			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	60.82551	101.19088	60.63364			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.17529	103.56174	26.11502			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	60.33319	100.41740	60.14413			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	61.84191	100.58388	61.68966			0.00	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	80.90149	101.41671	80.73499			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	15.87947	101.24311	15.84057			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	99.71860	50.07048	99.71860	50.07047			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	99.62049	98.92006	99.62049	98.65371			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	97.08842	99.50873	96.83212			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	95.32678	99.40818	95.07993			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	93.63129	99.30784	93.39337			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	91.99912	99.19658	91.76968			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	90.42551	99.09525	90.20406			0.00	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	88.90788	98.99412	88.69401			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	87.44385	98.88812	87.23718			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	86.02968	98.78695	85.82984			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	84.66328	98.68599	84.46992			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		40,500,000,000,000.00	405,000,000	405,000,000.00	
IND316	On 16/04/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.35657	100,000.00000	0.35312			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	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	76.68067	100.00000	76.51992			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	61.38212	100.00000	61.26567			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	60.68669	100.00000	60.57155			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	59.88531	100.00000	59.77169			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	59.09451	100.00000	58.98239			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	58.31415	100.00000	58.20351			0.00	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	57.54409	100.00000	57.43492			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	56.78421	100.00000	56.67647			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	56.03436	100.00000	55.92805			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	55.29441	100.00000	55.18950			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	54.56423	100.00000	54.46071			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	53.84369	100.00000	53.74154			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	53.13267	100.00000	53.03187			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	52.43104	100.00000	52.33157			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	94.61699	100.81810	94.29708			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	98.62254	100.70300	98.36866			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	85.46858	100.70818	85.08481			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.20418	101.98370	16.16333			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	15.94589	106.31357	15.90418			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.35974	104.39662	15.32021			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.69012	99.99991	8.66859			0.00	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	93.52572	100.00000	93.29982			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	30.81003	100.36848	30.73348			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.12655	100.00021	10.10147			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	89.38266	100.00000	89.17575			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.77284	6.50000	101.75495			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	83.94413	101.36114	83.75468			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	99.45352	101.10456	98.91298			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.49450	100.08473	10.46849			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	26.22122	101.44140	26.15545			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	91.55456	100.25042	91.33662			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	78.64646	100.25042	78.31258			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	89.14231	100.08567	88.93581			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	88.97993	100.07206	88.77431			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	93.07824	100.37849	92.85267			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	81.40488	100.38408	81.05445			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	60.09642	100.38408	59.90817			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	93.08701	100.37919	92.86140			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	14.93338	100.00000	14.89720			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING178	On 28/08/2015	Spot Bond	100.00000	9.55736	100.00000	9.53421				0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	96.78731	100.96288	96.52888				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	76.44385	100.27920	76.13986				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	73.15376	100.08647	72.85740				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	78.34950	100.00000	78.12435				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	92.83076	100.90615	92.37426				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	64.21432	100.92542	64.05747				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	64.21432	100.92542	64.05747				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	65.31188	101.29332	66.83314				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	45.33618	100.00000	45.22391				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	28.18942	102.06095	28.11833				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	27.21510	101.68471	27.14818				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	60.22050	100.42003	60.07081				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	21.68341	101.24581	21.63030				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.70832	101.27443	12.67718				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.11573	101.29354	9.09340				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.56221	107.00679	12.53266				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond	105.51634	43.64892	105.51634	43.54686			6,753,045,760.00	64,000	244,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	15.47814	100.55058	15.43962			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	12.78689	111.16948	12.75571			5,598,939,690,720.00	50,364,000	13,005,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	30.62612	100.64446	30.55149			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	21.26868	100.00026	21.21600			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	21.46118	106.83400	21.41077			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.60406	100.08056	9.58027			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.61925	100.38986	8.59783			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	3.56624	117.02647	3.55732			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.78813	129.51692	2.77993			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	60.01547	100.38643	59.82541			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.82957	99.81973	7.81020			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.48160	101.53934	7.45890			1,015,393,400,000.00	10,000,000	5,000,000.00
IV024	On 27/07/2022	Spot Bond	101.19270	9.27366	101.19270	9.25096			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.25699	100.25130	0.25635			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.86923	99.94061	7.84975			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	66.13098	100.95973	65.96013			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.99615	92.45654	2.98471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	95.34778	2.90633	95.34778	2.89408			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	61.25290	100.52241	61.10219			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	90.48720	103.46133	90.27812		827,690,640,000.00	8,000,000	4,000,000.00	
IV07	On 31/03/2013	Spot Bond	99.88087	87.58979	99.88087	87.39316		3,316,044,884,000.00	33,200,000	8,300,000.00	
IV08	On 30/04/2018	Spot Bond	114.89453	15.03570	114.89453	14.99804		0.00	0	0.00	
IV09	On 30/04/2018	Spot Bond	101.30356	11.34607	101.30356	11.31826		0.00	0	0.00	
IV19A	On 31/03/2028	Spot Bond	129.51692	2.75855	129.51692	2.75043		0.00	0	0.00	
IVA204	On 26/01/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052		0.00	0	0.00	
IVA206	On 09/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506		0.00	0	0.00	
IVA207	On 16/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602		0.00	0	0.00	
IVA208	On 23/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205		0.00	0	0.00	
IVA229	On 19/07/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070		0.00	0	0.00	
IVA234	On 23/08/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793		0.00	0	0.00	
IVA302	On 10/01/2013	Spot Bond	99.69055	50.07749	99.69055	50.07748		0.00	0	0.00	
IVA303	On 17/01/2013	Spot Bond	99.59249	98.38923	99.59249	98.12580		0.00	0	0.00	
IVA304	On 24/01/2013	Spot Bond	99.47998	96.57812	99.47998	96.32457		0.00	0	0.00	
IVA305	On 31/01/2013	Spot Bond	99.37949	94.83576	99.37949	94.59152		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA306	On 07/02/2013	Spot Bond	99.27921	93.15849	99.27921	92.92304			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	91.54363	99.16760	91.31651			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	89.98632	99.06633	89.76708			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	88.48413	98.96527	88.27236			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	87.03478	98.85919	86.83010			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	85.63451	98.75808	85.43656			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA324	On 17/05/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699	0.00	0	0.00	0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651	0.00	0	0.00	0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664	0.00	0	0.00	0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737	0.00	0	0.00	0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871	0.00	0	0.00	0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064	0.00	0	0.00	0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317	0.00	0	0.00	0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629	0.00	0	0.00	0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000	0.00	0	0.00	0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645	0.00	0	0.00	0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191	0.00	0	0.00	0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892	0.00	0	0.00	0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733	0.00	0	0.00	0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698	0.00	0	0.00	0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773	0.00	0	0.00	0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943	0.00	0	0.00	0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA341	On 10/10/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	52.93126	100.00000	52.83083			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	52.23228	100.00000	52.13319			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	78.09053	99.74330	77.87099			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.28492	100.81205	8.26470			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	44.18812	101.01716	44.08010			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	17.40551	101.02507	17.36296			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	101.09934	52.39949	101.09934	52.39947			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	63.26413	100.81807	63.06522			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	98.11711	100.68775	97.86585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF004	On 09/05/2013	Spot Bond	100.65963	88.73605	100.65963	88.32290			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	79.02101	100.00000	78.85941			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	58.93393	100.00000	58.79116			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	10.03850	101.04078	10.01395			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	95.02156	100.00000	94.55805			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	94.71490	100.00000	94.25288			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	105.61647	105.05151	105.33060			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	98.94118	104.62962	98.69249			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.16834	102.42188	2.16339			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.63793	101.21431	1.63392			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	101.48891	100.00000	101.22667			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	87.81326	100.00000	87.61637			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.03127	153.49881	10.99661			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	65.39998	101.46222	65.23947			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	19.66317	100.47188	19.61427			0.00	0	6,000,000.00
LGL02	On 13/08/2017	Spot Bond	103.08494	12.50354	103.08494	12.47532		58,139,906,160.00	564,000	6,488,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.36060	101.72477	1.35753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	100.30391	9.17062	100.30391	9.14785			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	19.62097	100.60223	19.57708		2,012,044,600,000.00	20,000,000	10,000,000.00	
LHL03	On 13/12/2016	Spot Bond	100.33330	3.74394	100.33330	3.73464			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	99.71780	50.07065	99.71780	99.72754			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	63.06953	100.80210	62.87125			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	99.74586	50.06362	99.74586	99.72747			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	86.21746	98.89515	86.01652			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	53.58317	101.14527	65.56528			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	92.22153	99.30996	91.99071			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	87.02334	98.95948	86.81850			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	80.29536	98.43044	80.12187			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	78.15846	100.00000	100.00000			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	66.84982	100.00000	100.00000			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	93.38836	99.38845	93.15148			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	89.97687	99.17027	89.75744			0.00	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	97.84542	101.29323	97.32120			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	44.10380	101.31233	43.99571			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	82.28085	100.54173	81.92312			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	41.02289	100.58073	40.92299			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	25.72315	101.30733	25.65871			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.30204	101.17095	21.24989			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	14.65564	99.84625	14.61899			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.01385	99.84060	7.99381			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	55.82068	100.25866	55.68058			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	102.06217	100.00000	101.79707			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	101.89619	101.07042	101.62814			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	44.52519	101.08567	44.41629			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	44.93045	100.00000	44.82160			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	96.61631	100.00000	96.37716			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	42.68767	100.00000	42.58427			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	37.25574	100.00000	44.79214			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	22.75955	100.00000	22.70319			0.00	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	22.45559	100.00000	22.40119			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.77704	100.00000	5.76273			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.10410	100.00000	14.06918			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.51213	109.95029	10.48685		10,775,128,420.00		98,000	136,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	28.51298	100.21678	28.44223			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	54.96269	100.18427	54.82636			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	22.47469	100.20050	22.41894			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	30.46667	101.34831	30.39812			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	30.51298	101.35889	30.44433			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.52791	101.41174	12.49971			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.31997	103.44664	7.30313			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.01679	103.61067	7.00062			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	14.76892	101.86568	14.73555			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	9.67381	104.35890	9.65140			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	9.74465	104.67108	9.72201			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	26.98181	106.18586	26.91874		36,018,243,712,000.00		339,200,000	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.96922	100.06286	14.93213			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.31013	100.06556	7.29202			0.00	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	10.01037	110.15502	9.98335			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.77226	107.16233	19.72544			0.00	0	25,610,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	21.22431	100.44922	21.17154			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	11.51701	104.78971	11.49038			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	81.40991	100.42970	81.05320			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.20723	104.79935	11.18132		22,427,060,900.00		214,000	7,084,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	38.35735	110.61908	38.26568		59,734,303,200.00		540,000	2,268,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	23.16682	110.59153	23.11147		8,581,902,728,000.00		77,600,000	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	15.28586	115.34633	15.24809		19,608,876,100.00		170,000	3,500,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	56.82776	102.81634	56.69839			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	99.67668	98.65296	99.67668	98.38789			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	84.45826	98.77372	84.26567			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	80.81117	98.48888	80.63534			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.66275	100.00000	6.64661			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11399	100.00000	0.11372			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.97898	100.00000	6.96207			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.06523	100.00000	7.04810			0.00	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	6.49203	100.89771	6.47618			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.57784	100.61875	6.56182			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.69153	100.62967	6.67523			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.74837	100.63509	6.73192			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.81656	100.64159	6.79995			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.98703	100.65787	6.97000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.10064	100.66881	7.08333			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.22559	100.68074	7.20797			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.33916	100.69157	7.32127			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.39594	100.69687	7.37791			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	8.07683	100.76218	8.05713			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.87026	100.83813	8.84861			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11399	100.00000	0.11372			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11399	100.00000	0.11372			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.02800	103.67668	9.00720			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	44.49277	101.36748	44.38367			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	30.62207	100.92433	30.54728			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	20.97008	100.76441	20.91894			0.00	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	9.47141	100.97362	9.44826			504,868,100,000.00	5,000,000	5,000,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	15.67812	100.60434	15.63994			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.62416	100.47967	8.60318			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	20.81699	112.76469	20.76563			70,816,225,320.00	628,000	10,875,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	16.19222	100.61353	16.15190			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.03040	122.79495	12.99598			38,803,204,200.00	316,000	5,257,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.46405	32.99078	3.46135			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	98.91530	101.43082	98.39580			12,617,994,008,000.00	124,400,000	31,100,000.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	23.69101	108.29303	23.63475			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	23.32618	101.23516	23.26905			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.92801	101.30698	8.90614			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	43.88842	104.56520	43.78656			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	38.60455	100.00004	38.50896			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	16.70893	109.74955	16.66860			59,264,757,000.00	540,000	7,276,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.07785	100.00006	12.04794			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	97.18724	119.17407	96.91571			3,494,541,254,610.00	29,323,000	14,661,500.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	102.05590	100.94176	101.78418			0.00	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	93.05603	100.33399	92.83435			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	32.36716	100.00000	32.30575			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	40.88309	100.00000	40.80552			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	30.86641	100.00000	30.80785			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	29.26802	100.00000	29.21250			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	21.79276	100.55018	21.73971			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	91.59479	100.22266	91.37938			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	88.96193	99.94761	88.75937			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	88.70109	99.94811	88.49959			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	88.70109	99.94811	88.49959			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	88.70109	99.94811	88.49959			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	20.43863	99.86407	20.38807			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	19.38088	101.50309	19.33224			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	22.05607	101.36582	22.00199			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	21.42343	100.40506	21.37019			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.28528	80.20911	18.25580			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.02858	100.38119	15.98875			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.33371	100.00000	13.30842			0.00	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	14.08811	101.10639	14.05365				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	14.80218	101.21257	14.76593				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.02067	101.03995	13.98639				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	11.13678	101.41775	11.10946				0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	100.42253	100.00000	100.16169				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.82607	76.11506	14.80310				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	60.30665	100.41337	60.11350				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	39.42237	100.10537	39.32466				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	39.35144	100.10374	39.25390				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	19.29344	99.82783	19.24574				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.43396	100.74066	9.41096				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.48696	100.07228	8.46592				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.13684	100.06803	15.09933				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	1.37161	101.43571	1.36817				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	21.15083	110.75661	21.09939				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	62.81464	105.36061	62.66795				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	48.59117	106.42411	48.47862			36,184,197,400.00	340,000	4,000,000.00	

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	7.66372	101.17472	7.64455			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	14.72190	119.90407	14.68375			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.74000	108.97397	10.71191			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	85.81940	98.87170	85.62036		13,149,936,100,000.00	133,000,000	39,000,000.00	
NHM001	On 04/09/2015	Spot Bond	100.47393	17.97852	100.47393	17.93381			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	4.81513	156.96491	4.79882			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.46786	115.40836	12.43702			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	85.62460	98.83767	85.42653			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	71.00924	97.39714	70.87494			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	55.09678	100.19307	54.96010			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.51168	114.59979	10.48294			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.86160	100.55569	12.83029			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	41.44001	100.53494	41.33914			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	83.63262	100.49411	83.26272			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	20.86763	100.52625	20.81684			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.51137	116.99821	10.48209			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	41.68726	100.56446	41.58576			0.00	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	83.77417	100.52540	83.40354			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	21.04794	100.54276	20.99670			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.92478	114.44931	10.89493			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	41.97807	100.59918	41.87583			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	83.96288	100.56709	83.59129			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.38002	100.57314	21.32795			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	83.99040	100.57316	83.61868			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	84.15075	100.58790	83.77828			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	84.34415	100.65124	83.97063			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	84.59959	100.70756	84.22477			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.51278	100.72887	9.48959			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.31287	100.67612	14.27799			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	60.07909	134.34526	59.89645			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	41.30638	108.59837	41.20752		5,256,161,108,000.00	48,400,000	25,200,000.00	
NRA018	On 30/11/2018	Spot Bond	125.30314	11.23213	125.30314	11.20215		626,515,700,000.00	5,000,000	7,500,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	87.34516	100.00000	87.14888			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.15792	134.80590	11.12621		404,417,700,000.00	3,000,000	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	4.23626	171.14853	4.22103			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.21141	135.14144	10.18249		837,876,928,000.00	6,200,000	6,100,000.00	
NTC09	On 18/04/2013	Spot Bond	101.23304	96.29156	101.23304	95.78413			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	43.68667	101.21485	43.57968			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	43.59399	101.18197	43.48727			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.22334	101.47481	11.19580			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	22.32380	100.95122	22.26925			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	64.45958	100.91565	64.25674		20,082,214,350,000.00	199,000,000	59,000,000.00	
NTC15	On 26/07/2015	Spot Bond	101.05067	17.24471	101.05067	17.20254			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	17.27452	100.00000	17.23268			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	17.33070	100.00000	17.28871			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	17.36439	100.00000	17.32233			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	18.17323	100.00000	18.12921			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	19.07195	100.00000	19.02575			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.68890	100.00000	24.62908			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	18.08547	108.19161	18.04255		37,709,320,132,620.00	348,542,000	103,924,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.18979	100.00000	4.17964			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	14.81848	104.37000	14.78949			0.00	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	21.11027	100.00000	21.05800				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.07073	100.00000	6.05570				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	77.02859	100.19068	76.70984				0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	96.32346	99.51117	96.07117				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	93.56079	100.38733	93.33347				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	69.41199	100.00000	69.28030				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	89.85812	100.47782	89.63639				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	39.56813	100.10564	39.47005				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	34.81631	100.09773	34.72705				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	76.13890	100.09376	75.82663				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	76.24902	100.09863	75.93629				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	57.66869	100.10500	57.48448				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	39.68931	100.10840	39.59093				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	34.81500	100.10173	34.72573				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	76.43255	100.10673	76.11906				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	57.74094	100.10663	57.55651				0.00	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	39.96018	100.11457	39.86112			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	34.81342	100.10653	34.72415			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	76.76290	100.12130	76.44801			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	40.25955	100.12138	40.15974			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	34.81158	100.11212	34.72232			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	77.05652	100.13423	76.74040			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	42.34849	100.68448	42.24527			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	34.44709	116.98567	34.35857			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	28.40864	91.25497	28.34971			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.83628	40.60007	0.83543			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.30000	124.57664	5.34000	124.44767		105,662,915,023,300.00	936,399,061	8,392,324,739.00	
R158	On 15/09/2015	Spot Bond	124.15418	21.59234	124.15418	21.53416			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	14.52767	86.87026	14.49874			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	16.49877	130.95502	16.45241			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	7.86249	82.70497	7.84747			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	69.88720	107.05466	69.72457			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.20000	129.33422	7.26000	128.68708		163,300,341,117,600.00	680,602,933	1,931,367,933.00	

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	0.75619	38.29047	0.75546			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.69596	36.16829	0.69532			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	216.91498	151.80601	216.87546	151.17236		58,133,214,640,000.00	268,000,000	1,078,077,000.00	
R197	On 07/12/2023	Spot Bond	0.91000	285.80123	0.91000	285.73535		120,620,500,000.00	132,550,000	96,077,600.00	
R201	On 21/12/2014	Spot Bond	5.02500	107.31138	5.07000	107.21073		7,908,506,980,875.00	573,832,235	534,607,235.00	
R202	On 07/12/2033	Spot Bond	1.58000	218.20860	1.58000	218.15432		4,768,999,320,000.00	018,354,000	1,048,105,200.00	
R2023	On 28/02/2023	Spot Bond	6.71000	110.39304	6.77000	109.91704		34,003,459,404,530.00	067,579,643	2,183,291,643.00	
R203	On 15/09/2017	Spot Bond	5.71500	112.94673	5.77000	112.69272		47,925,968,711,625.00	385,996,275	5,756,774,275.00	
R204	On 21/12/2018	Spot Bond	5.95500	110.56533	6.01000	110.25943		81,024,906,844,965.00	606,197,623	4,004,137,086.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.05955	108.88836	11.03301		490,630,471,090,581.00	505,811,926	3,270,050,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	37.50853	100.00000	37.41564		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.04000	102.31467	5.08000	102.26110		13,668,923,520,000.00	712,088,000	1,046,230,000.00	
R207	On 15/01/2020	Spot Bond	6.22000	105.70370	6.27500	105.36708		88,228,094,541,520.00	184,581,116	6,020,844,916.00	
R208	On 31/03/2021	Spot Bond	6.35000	104.42748	6.41500	103.99277		175,226,082,408,450.00	594,658,647	9,974,621,374.00	
R209	On 31/03/2036	Spot Bond	8.02000	83.23938	8.07500	82.73159		172,764,382,952,700.00	541,693,635	8,507,110,635.00	
R210	On 31/03/2028	Spot Bond	1.36000	165.57394	1.36000	165.53375		410,720,000,000.00	302,000,000	160,725,220.00	
R211	On 31/01/2017	Spot Bond	0.13000	113.68894	-0.13000	113.66557		(59,800,000,000.00)	460,000,000	1,063,400,000.00	

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	0.86000	133.47038	0.88000	133.22525		2,368,071,060,000.00	753,571,000	1,324,912,428.00	
R213	On 28/02/2031	Spot Bond	7.72000	95.59408	7.78500	94.97977		107,589,938,977,960.00	936,520,593	3,950,009,593.00	
R214	On 28/02/2041	Spot Bond	84.68795	9.94870	84.68795	9.92931		215,821,978,127,560.00	356,493,198	6,568,168,198.00	
R223C	On 15/03/2013	Spot Bond	98.99493	85.40673	98.99493	85.20935		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	58.77601	96.64575	58.64813		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	40.37859	94.28171	40.29252		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	28.20859	91.87036	28.14975		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	20.22824	88.83566	20.18721		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	14.52767	86.87026	14.49874		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	10.58901	84.86749	10.56833		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	7.86249	82.70497	7.84747		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	69.89920	97.62766	69.76876		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	95.17874	48.01713	95.17874	47.91454		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	92.80992	33.29931	92.80992	33.22964		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	90.60553	23.42224	90.60553	23.37420		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	87.76872	16.91081	87.76872	16.87704		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	85.82547	12.23115	85.82547	12.20718		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	83.71772	9.00589	83.71772	8.98860		0.00	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	6.76812	81.42381	6.75544				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.45137	77.48625	5.44157				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.27395	75.13464	4.26647				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.49678	72.16183	3.49087				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.80881	70.13136	2.80418				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.28417	68.17127	2.28049				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.88395	66.23386	1.88099				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.69175	63.06100	1.68921				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.43582	61.24492	1.43372				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.26723	59.05342	1.26543				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.09706	57.39997	1.09554				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.95830	55.80907	0.95700				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.84422	54.27807	0.84310				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.74638	52.85822	0.74542				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.66447	51.49553	0.66363				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.01177	44.45722	1.01066				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.94404	43.11572	0.94303				0.00	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	0.88608	41.83089	0.88516			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.83628	40.60007	0.83543			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.79334	39.42073	0.79255			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.75619	38.29047	0.75546			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.72397	37.20704	0.72329			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.69596	36.16829	0.69532			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	41.97286	100.16140	41.86878			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	65.31914	101.36584	65.11279			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	12.34117	101.68455	12.31081			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.45375	100.60342	22.39905			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.74552	100.00000	1.74130			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	92.41053	100.25681	92.19106			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	79.39203	100.32689	79.05335			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	79.39327	100.32010	79.05460			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	59.44532	100.32441	59.25507			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	19.21238	101.54349	19.16415			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	81.20961	100.00000	81.09242			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	86.87483	100.26310	86.66801			0.00	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	31.79448	101.21857	31.71662				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.29875	5.87500	105.28189				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.36106	100.60466	16.32121				0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	101.37541	49.65852	101.37541	49.65851				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	54.57878	101.28378	54.44207				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.29484	100.77784	9.27217				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	91.43349	100.58027	91.20369				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			25,000,000,000,000.00	250,000,000	250,000,000.00	
RESB01	On 03/06/2014	Spot Bond	100.38116	40.83078	100.38116	40.72933				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	96.41824	100.60804	96.18410				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	96.98756	100.65009	96.75194				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	31.96226	102.09902	31.88337				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.02241	99.79665	12.99022				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.67028	101.65073	13.63668				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.53964	101.46985	17.49658				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.53964	101.46985	17.49658				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP009	On 16/07/2013	Spot Bond	101.38750	65.15397	101.38750	64.94811			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	59.84769	100.62446	59.65982			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	58.92484	100.24328	58.73641			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	50.86686	101.50905	50.73920			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.80632	99.91990	13.77215			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.03976	99.90988	12.00996			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	75.47237	100.25061	75.15991			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.22659	100.36848	9.20367			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	41.98260	100.51732	41.87815			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	36.72470	100.00000	36.63574			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	30.44238	100.62598	30.36822			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.46616	5.25000	102.45172			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.65508	100.00000	0.65346			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.55350	100.00000	3.54471			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.14368	101.48404	17.10485			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.66977	115.23085	10.64313		15,440,933,900.00	134,000	5,417,000.00	
SA062U	On 18/01/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	104.86804	9.42472	104.86804	9.40622			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.37665	114.56238	13.34323			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.79345	100.56539	11.76473		436,453,792,600.00		4,340,000	2,170,000.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.20153	107.95466	11.17499		6,477,279,600,000.00		60,000,000	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.53262	101.20234	8.51173			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.72697	100.11990	7.70782			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.59216	101.08312	8.57137			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	9.00501	101.24095	8.98296			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.97886	101.21627	8.95687			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	21.94959	107.37565	21.89754		25,790,986,876,100.00		240,194,000	74,900,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	86.58796	102.36256	86.39407			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.02120	105.03639	10.99567		13,234,585,140.00		126,000	6,800,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	40.19087	132.16219	40.07076			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	46.94849	162.56493	46.79444			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	77.11046	155.18315	76.86582			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	22.44486	120.12124	22.38661			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	22.36614	120.50039	22.30795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	120.69056	22.32684	120.69056	22.26868			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	82.39320	143.06048	82.13822			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	11.94229	106.46393	11.91416			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	22.40829	120.29708	22.35007			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	22.38861	120.39190	22.33040			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	72.44459	215.59863	72.15400			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	87.34516	100.00000	87.14888			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.35177	100.10760	8.33107			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	41.80458	99.06612	41.70192			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	28.87952	100.00010	28.80801			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.42850	99.81852	10.40271			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	78.68926	99.79990	78.46669			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	63.60745	100.00000	63.45337			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.10652	109.84578	12.07727			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	42.91193	100.78863	42.80724			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.64915	100.87410	13.61582			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.54102	99.99987	7.52234			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.20609	100.00000	1.20340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	99.99997	8.10698	99.99997	8.08690				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.47990	113.08735	9.45659				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.55550	109.22356	10.53012				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.29811	100.77436	8.27786				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	20.94589	100.47821	20.89494				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.59291	100.50480	9.56957				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.90642	100.51996	7.88718				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.68330	106.95022	9.66040			91,763,288,760.00	858,000	4,834,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	8.88754	102.76906	8.86720				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.45660	104.14309	9.43473			21,453,476,540.00	206,000	103,000.00	
SBS7	On 26/03/2013	Spot Bond	103.79928	91.70614	103.79928	91.49119				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	12.93980	120.54819	12.90611			38,816,517,180.00	322,000	2,245,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	77.17369	120.15971	76.99633				0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.37989	272.67152	2.36866				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	5.11725	123.12082	5.10393				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.55107	114.44000	9.52441				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	108.12881	100.00000	107.84046				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM221	On 17/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.76203	100.00000	3.75272			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.21034	82.63494	0.20985			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.10600	120.42805	5.07886			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.77284	6.50000	101.75495			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.40037	100.12305	11.37210			0.00	0	2,000,000.00
SHS02	On 29/06/2013	Spot Bond	99.88484	72.27883	99.88484	71.99891			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	19.99984	99.87542	19.95037			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.78574	100.24421	9.76145			0.00	0	5,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	10.97599	103.11523	10.95094		19,591,893,700.00	190,000	260,000.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	1.53850	100.24161	1.53468			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	67.62655	105.71322	67.47077			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	16.02031	112.32955	15.98155		1,842,204,620,000.00	16,400,000	8,200,000.00	
SMF1	On 27/06/2013	Spot Bond	101.56711	74.64988	101.56711	74.50833			0.00	0	173,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.04411	105.65786	12.01592		3,951,603,964,000.00	37,400,000	18,700,000.00	
SPDA1	On 21/08/2014	Spot Bond	100.80059	29.08367	100.80059	29.01270			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	10.95950	100.58343	10.93281			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.07040	100.81342	16.03118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.84488	100.58796	8.82334				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	13.88814	107.52630	13.85535				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	21.34404	101.25454	21.29176				0.00	0	1,000,000.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.14226	100.41357	10.11705				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.75009	99.94314	9.72596				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.78937	101.14726	10.76297				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.08049	94.17275	9.06127				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.11108	93.82087	9.09185				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	26.63791	104.67610	26.57637				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.36790	101.56575	7.35147				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.66125	100.11486	9.63730				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	11.83145	107.35953	11.80340				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	22.13106	121.64737	22.07305				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.81942	105.50721	2.81214				0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN872	On 13/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672	98.91935	99.68672	98.65283			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN951	On 21/01/2013	Spot Bond	99.60062	97.34370	99.60062	97.08581				0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	93.62652	99.38728	93.38843				0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	97.34364	99.60314	97.08574				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	91.99237	99.28767	91.76274				0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	91.53644	99.25974	91.30914				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	90.63897	99.20138	90.41624				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	90.63891	99.20211	90.41618				0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	90.41750	99.18693	90.19589				0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	95.57079	99.50500	95.32244				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	89.75993	99.14341	89.54162				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	89.11249	99.09929	88.89740				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	88.89946	99.07862	88.68545				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	88.26504	99.03521	88.05416				0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	97.38198	98.12653	97.12770				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	84.84481	98.78368	84.65043				0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	96.83014	99.57277	96.57504				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	20.64623	119.55998	20.59314				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	111.67266	10.36053	111.67266	10.33531				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	42.19587	100.00000	42.10299				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.85359	100.00000	30.77885				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	44.09938	104.23307	43.99730				0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	97.08615	99.58856	96.82966				0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	93.38950	99.37012	93.15266				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	85.62094	98.86706	85.42283				0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	99.29473	0.00000	99.29473	0.00000				0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	97.44397	100.66418	97.19703				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	99.45317	101.16928	98.91229				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	96.29723	101.07247	95.79053				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	16.57403	100.91059	16.53354				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	15.88357	110.02135	15.84577				0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	92.36243	100.30600	92.14140				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	41.68999	100.55190	41.58849				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	61.98084	100.62855	61.82985				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.82155	101.17076	7.80241				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	101.20716	8.06267	101.20716	8.04293				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	11.30468	103.42947	11.27910				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	1.71212	100.80622	1.70679				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	1.71015	100.83814	1.70482				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.43304	100.90574	2.41927				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	2.39861	100.00000	2.37099				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.58059	101.28535	8.55956				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	1.70661	100.89554	1.70128				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.68653	101.45249	9.66276				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	1.70010	101.00134	1.69479				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	14.22370	102.14068	14.18859				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	1.67316	101.44362	1.66792				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.90957	101.20953	11.88041				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.09737	101.06155	7.08001				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.64062	101.14347	7.62193				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.73985	105.45079	7.72020			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.72501	101.30716	8.70362			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	9.20605	101.37985	9.18347			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	14.27121	102.14790	14.23597			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.57758	101.15653	11.54924			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	13.97019	101.18212	13.93599			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.85235	101.20040	11.82332			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.82084	101.18212	7.80169			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.94140	101.20040	7.92195			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	8.00166	101.20953	7.98207			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.66919	101.17116	11.64062			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.85235	101.20040	11.82332			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.48140	101.30089	12.45081			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.60384	101.30089	8.58275			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.48140	101.30089	12.45081			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.39486	101.44699	13.36199			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.80556	101.48350	9.78149			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.33782	101.43786	13.30509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.87881	102.16719	17.83465			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.57775	102.21271	14.54173			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	18.04823	102.19450	18.00365			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	55.82558	99.87885	55.68749			0.00	0	4,000,000.00
TL15	On 29/04/2015	Spot Bond	111.48563	24.45350	111.48563	24.39405		22,966,039,780.00		206,000	2,782,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	11.56420	102.36770	11.54194			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	10.81810	111.51511	10.79165		229,273,727,978,680.00		055,988,000	996,548,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	11.83887	120.69176	11.80803		87,075,880,559,631.60		721,473,285	277,776,285.00
TN23	On 06/11/2023	Spot Bond	122.92168	10.46609	122.92168	10.43842		27,829,632,575,364.50		226,401,336	85,026,336.00
TN25	On 19/08/2025	Spot Bond	112.54971	12.00093	112.54971	11.97186		65,886,600,234,000.00		585,400,000	149,945,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	9.65071	105.64973	9.62812		2,313,306,488,080.00		21,896,000	10,348,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.24753	100.66243	7.22986			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.41768	100.67816	7.39961			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.63317	100.69808	7.61456			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.65584	100.70018	7.63717			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.72075	100.79857	8.69947			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.82187	101.00182	14.78564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	101.21676	18.61792	101.21676	18.57132			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.38754	101.26720	8.36653			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.31307	101.29746	7.29476			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.29491	10.00000	100.26806			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.28756	9.75000	100.26138			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.28809	100.00000	10.26156			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	87.04140	98.80121	86.83681			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	76.90341	97.87620	76.74515			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	68.64596	99.82860	68.51732			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	93.15310	99.36331	92.91747			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	72.87069	97.76060	72.72875			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.51404	120.75743	12.48143			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	43.69945	101.23503	43.59242			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.14444	101.32511	13.11222			0.00	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	20.21276	101.70719	20.16195				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	13.89611	110.55481	13.86238				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	63.95668	100.00000	63.80174				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	64.21378	100.00000	64.05822				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	64.29948	100.00000	64.14372				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.88437	100.80302	21.83097				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.54880	100.83292	13.51573				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.07366	100.83423	10.04907				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	93.39316	100.00000	93.16757				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	92.91672	100.36906	92.69155				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.06626	128.75000	11.04120				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.05373	121.77342	15.01423			22,913,860,894,560.00	188,168,000	94,800,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	7.90752	243.55465	7.87174			14,613,279,000,000.00	60,000,000	30,000,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	21.02424	107.94222	20.97416			3,065,559,048,000.00	28,400,000	14,200,000.00	
WSP2	On 28/05/2017	Spot Bond	110.97172	10.95474	110.97172	10.92806			17,977,418,640,000.00	162,000,000	81,000,000.00	
WSP3	On 28/05/2019	Spot Bond	113.15781	9.17131	113.15781	9.14861			0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.59168	9.03652	112.59168	9.01425			0.00	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	8.87074	113.82178	8.84869		11,837,465,120,000.00	104,000,000	27,000,000.00	
Z006	On 31/08/2013	Spot Bond	96.69614	60.71490	96.69614	60.58275		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	95.45272	50.14062	95.45272	50.03324		0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	87.68655	16.60151	87.68655	16.56820		0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	93.89641	39.18421	93.89641	39.10143		0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	92.71091	32.64568	92.71091	32.57706		0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	86.49267	13.66273	86.49267	13.63578		0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	90.84932	24.38861	90.84932	24.33820		0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	87.67412	16.57174	87.67412	16.53849		0.00	0	75,000,000.00	
Z083	On 30/09/2019	Spot Bond	67.16812	2.04643	67.16812	2.04316		0.00	0	0.00	
ZA001	On 01/09/2016	Spot Bond	100.00000	8.03056	100.00000	8.01532		0.00	0	0.00	
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03234	100.00000	0.03228		0.00	0	0.00	
ZA003	On 01/09/2016	Spot Bond	100.00000	8.03056	100.00000	8.01532		0.00	0	0.00	
ZA007	On 31/03/2015	Spot Bond	100.00000	21.51719	100.00000	21.47637		0.00	0	0.00	
ZA008	On 19/03/2015	Spot Bond	100.00000	22.01316	100.00000	21.97140		0.00	0	0.00	
ZA009	On 22/04/2015	Spot Bond	100.00000	20.63675	100.00000	20.59760		0.00	0	0.00	
ZA010	On 22/04/2015	Spot Bond	100.00000	20.63675	100.00000	20.59760		0.00	0	0.00	
ZA011	On 20/05/2015	Spot Bond	100.00000	19.56810	100.00000	19.53097		0.00	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	19.56810	100.00000	19.53097				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.51958	100.00000	18.48444				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.51958	100.00000	18.48444				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.42768	100.00000	17.39461				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.42768	100.00000	17.39461				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.43132	100.00000	16.40015				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.43132	100.00000	16.40015				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.46254	100.00000	15.43320				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.46254	100.00000	15.43320				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.63401	100.00000	14.60625				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.84988	100.00000	13.82360				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.35764	100.00000	10.33799				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.78405	100.00000	9.76549				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.20719	100.00000	9.18972				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.20719	100.00000	9.18972				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.71384	100.00000	8.69731				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.23128	100.00000	8.21566				0.00	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								
			100.00000	7.74597	100.00000	7.73127			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>1,952,483,318,766,550.00</b>	<b>,431,347,261</b>	<b>93 563 899 693.00</b>
<b>Grand Total:</b>									<b>2,483,646,506,450.00</b>	<b>131,387,956</b>	<b>93 565 211 237.00</b>