



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 09/01/2013

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	8.66470	8.66470	8.65020	8.65020		12.24	20,994,568.10	2,423	307,107.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	4.03410	0.00403	4.42690	0.00443	4.034	23.11	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,189.33410	2.18933	2,204.22690	2.20423	2,189.334	23.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	3.33560	0.00334	3.68180	0.00368	3.336	23.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,338.63560	2.33864	2,353.48180	2.35348	2,338.636	23.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	13.13790	0.01314	14.07180	0.01407	13.138	19.21	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,348.43790	1.34844	1,363.87180	1.36387	1,348.438	19.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	9.88510	0.00989	10.62100	0.01062	9.885	20.24	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,545.18510	1.54519	1,560.42100	1.56042	1,545.185	20.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	6.11000	0.00611	6.62090	0.00662	6.110	21.89	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,891.41000	1.89141	1,906.42090	1.90642	1,891.410	21.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	30.63900	0.03064	32.31100	0.03231	30.639	16.61	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	865.93900	0.86594	882.11100	0.88211	865.939	16.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	27.90310	0.02790	29.48820	0.02949	27.903	16.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	913.20310	0.91320	929.28820	0.92929	913.203	16.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	25.46070	0.02546	26.96050	0.02696	25.461	17.13	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	960.76070	0.96076	976.76050	0.97676	960.761	17.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	40.59180		0.04059	42.69980	0.04270	40.592	15.78	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	725.89180		0.72589	742.49980	0.74250	725.892	15.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	36.18870		0.03619	38.11620	0.03812	36.189	16.11	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	781.48870		0.78149	797.91620	0.79792	781.489	16.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	33.57900		0.03358	35.39050	0.03539	33.579	16.33	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	818.87900		0.81888	835.19050	0.83519	818.879	16.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	49.47860		0.04948	51.89700	0.05190	49.479	15.22	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	634.77860		0.63478	651.69700	0.65170	634.779	15.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	44.77040		0.04477	47.03250	0.04703	44.770	15.50	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	680.07040		0.68007	696.83250	0.69683	680.070	15.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	43.03890		0.04304	45.23880	0.04524	43.039	15.61	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	698.33890		0.69834	715.03880	0.71504	698.339	15.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	106.77980		0.10678	109.94740	0.10995	106.780	13.43	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	342.07980		0.34208	359.74740	0.35975	342.080	13.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	84.82260		0.08482	87.90900	0.08791	84.823	13.91	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	420.12260		0.42012	437.70900	0.43771	420.123	13.91	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	67.56360		0.06756	70.42150	0.07042	67.564	14.39	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	502.86360		0.50286	520.22150	0.52022	502.864	14.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	151.01130		0.15101	153.80730	0.15381	151.011	12.72	0.00	0	800.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	236.31130		0.23631	253.60730	0.25361	236.311	12.72	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	134.55580		0.13456	137.56110	0.13756	134.556	12.96	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	269.85580		0.26986	287.36110	0.28736	269.856	12.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	119.86470		0.11986	122.98870	0.12299	119.865	13.19	179,797.05	1,500	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	305.16470		0.30516	322.78870	0.32279	305.165	13.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	215.25590		0.21526	216.50850	0.21651	215.256	12.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	150.55590		0.15056	166.30850	0.16631	150.556	12.18	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	189.85330		0.18985	191.89580	0.19190	189.853	12.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	175.15330		0.17515	191.69580	0.19170	175.153	12.24	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	169.39280		0.16939	171.87160	0.17187	169.393	12.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	204.69280		0.20469	221.67160	0.22167	204.693	12.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	413.24570		0.41325	408.09640	0.40810	413.246	11.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	48.54570		0.04855	57.89640	0.05790	48.546	11.86	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	338.90640		0.33891	336.08480	0.33608	338.906	11.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	74.20640		0.07421	85.88480	0.08588	74.206	11.96	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	272.71930		0.27272	272.08700	0.27209	272.719	12.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	108.01930		0.10802	121.88700	0.12189	108.019	12.07	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	725.17180		0.72517	713.74840	0.71375	725.172	12.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	10.47180		0.01047	13.54840	0.01355	10.472	12.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	677.74070		0.67774	666.93150	0.66693	677.741	12.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	13.04070		0.01304	16.73150	0.01673	13.041	12.34	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	584.67560		0.58468	575.36840	0.57537	584.676	12.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	19.97560		0.01998	25.16840	0.02517	19.976	12.04	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	773.07600		0.77308	761.12240	0.76112	773.076	12.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	8.37600		0.00838	10.92240	0.01092	8.376	12.64	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.76640		8.76640	8.75220	8.75220		13.71	1,507,820.80	172	57,404.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	147.26830		0.14727	151.72890	0.15173	147.268	16.21	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	780.86830		0.78087	799.52890	0.79953	780.868	16.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	107.03660		0.10704	110.75980	0.11076	107.037	17.39	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	1,040.63660		1.04064	1,058.55980	1.05856	1,040.637	17.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	92.09220		0.09209	95.46600	0.09547	92.092	17.96	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,175.69220		1.17569	1,193.26600	1.19327	1,175.692	17.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	321.33310		0.32133	325.66300	0.32566	321.333	13.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	304.93310		0.30493	323.46300	0.32346	304.933	13.71	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	317.32400		0.31732	321.70200	0.32170	317.324	13.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	310.92400		0.31092	329.50200	0.32950	310.924	13.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	164.80790		0.16481	169.47180	0.16947	164.808	15.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	698.40790		0.69841	717.27180	0.71727	698.408	15.82	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	325.67710		0.32568	329.92540	0.32993	325.677	13.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	299.27710		0.29928	317.72540	0.31773	299.277	13.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			8.87420		8.87420	8.86070	8.86070		14.47	0.00	0	22,355.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	221.39520		0.22140	225.98310	0.22598	221.395	17.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1,007.19520		1.00720	1,025.28310	1.02528	1,007.195	17.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	150.14720		0.15015	153.78200	0.15378	150.147	18.82	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,475.94720		1.47595	1,493.08200	1.49308	1,475.947	18.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	477.35110		0.47735	481.44330	0.48144	477.351	14.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	353.15110		0.35315	370.74330	0.37074	353.151	14.18	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	224.77610		0.22478	229.39950	0.22940	224.776	17.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	990.57610		0.99058	1,008.69950	1.00870	990.576	17.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	223.07560		0.22308	227.68130	0.22768	223.076	17.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	998.87560		0.99888	1,016.98130	1.01698	998.876	17.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			8.97530		8.97530	8.96240	8.96240		15.29	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	328.54600		0.32855	331.10650	0.33111	328.546	17.38	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,043.24600		1.04325	1,058.70650	1.05871	1,043.246	17.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	234.15950		0.23416	236.45940	0.23646	234.160	18.97	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,528.85950		1.52886	1,544.05940	1.54406	1,528.860	18.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	527.94430		0.52794	529.95570	0.52996	527.944	15.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	530.54430		0.53054	545.45570	0.54546	530.544	15.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	519.76210		0.51976	521.82310	0.52182	519.762	15.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	544.46210		0.54446	559.42310	0.55942	544.462	15.43	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	509.64430		0.50964	511.76810	0.51177	509.644	15.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	562.24430		0.56224	577.26810	0.57727	562.244	15.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	620.61050		0.62061	621.73730	0.62174	620.611	14.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	395.31050		0.39531	409.33730	0.40934	395.311	14.71	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	557.76590		0.55777	559.53210	0.55953	557.766	15.15	0.00	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	482.46590		0.48247	497.13210	0.49713	482.466	15.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	546.91220		0.54691	548.77740	0.54878	546.912	15.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	499.51220		0.49951	514.27740	0.51428	499.512	15.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,091.15430		1.09115	1,086.18140	1.08618	1,091.154	13.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	115.85430		0.11585	123.78140	0.12378	115.854	13.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.15710		9.15710	9.14250	9.14250		16.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,076.87300		1.07687	1,069.76540	1.06977	1,076.873	15.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	469.77300		0.46977	477.26540	0.47727	469.773	15.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	680.35220		0.68035	675.97070	0.67597	680.352	17.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,123.25220		1.12325	1,133.47070	1.13347	1,123.252	17.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,421.50390		1.42150	1,412.56330	1.41256	1,421.504	14.69	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	264.40390		0.26440	270.06330	0.27006	264.404	14.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,131.04520		1.13105	1,123.64540	1.12365	1,131.045	14.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	423.94520		0.42395	431.14540	0.43115	423.945	14.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,103.64560		1.10365	1,096.39370	1.09639	1,103.646	14.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	446.54560		0.44655	453.89370	0.45389	446.546	14.95	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.86410		9.86410	9.85280	9.85280		17.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,442.27610		1.44228	1,455.52420	1.45552	1,442.276	16.19	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	728.17610		0.72818	752.72420	0.75272	728.176	16.19	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,421.45200		1.42145	1,434.93430	1.43493	1,421.452	16.29	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	757.35200		0.75735	782.13430	0.78213	757.352	16.29	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,401.11040		1.40111	1,414.82210	1.41482	1,401.110	16.40	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	787.01040		0.78701	812.02210	0.81202	787.010	16.40	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.66470		8.66470	8.65020	8.65020		12.24	0.00	0	1,284.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	17,331.31110		0.17331	17,571.55560	0.17572	17,331.311	12.43	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	19,861.31110		0.19861	21,551.55560	0.21552	19,861.311	12.43	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	15,452.90780		0.15453	15,727.04120	0.15727	15,452.908	12.67	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	22,982.90780		0.22983	24,707.04120	0.24707	22,982.908	12.67	0.00	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	15,101.12580		0.15101	15,380.73040	0.15381	15,101.126	12.72	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	23,631.12580		0.23631	25,360.73040	0.25361	23,631.126	12.72	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	14,757.19030		0.14757	15,041.69280	0.15042	14,757.190	12.76	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	24,287.19030		0.24287	26,021.69280	0.26022	24,287.190	12.76	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	8,102.79650		0.08103	8,407.73140	0.08408	8,102.797	14.01	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	43,632.79650		0.43633	45,387.73140	0.45388	43,632.797	14.01	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.76640		8.76640	8.75220	8.75220		13.71	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	32,133.31310		0.32133	32,566.29910	0.32566	32,133.313	13.71	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	30,493.31310		0.30493	32,346.29910	0.32346	30,493.313	13.71	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	31,732.39680		0.31732	32,170.19580	0.32170	31,732.397	13.75	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	31,092.39680		0.31092	32,950.19580	0.32950	31,092.397	13.75	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	32,567.71430		0.32568	32,992.53530	0.32993	32,567.714	13.68	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	29,927.71430		0.29928	31,772.53530	0.31773	29,927.714	13.68	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.87420		8.87420	8.86070	8.86070		14.47	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	41,639.77340		0.41640	42,118.79480	0.42119	41,639.773	14.64	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	44,219.77340		0.44220	46,048.79480	0.46049	44,219.773	14.64	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	41,269.88880		0.41270	41,751.84070	0.41752	41,269.889	14.67	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	44,849.88880		0.44850	46,681.84070	0.46682	44,849.889	14.67	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	42,013.11250		0.42013	42,489.66710	0.42490	42,013.113	14.60	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	43,593.11250		0.43593	45,419.66710	0.45420	43,593.113	14.60	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.86630		13.86630	13.88460	13.88460		11.17	13,866.30	1	8,687.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	602.80180		0.60280	617.20860	0.61721	602.802	11.05	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	76.50180		0.07650	72.60860	0.07261	76.502	11.05	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	595.02040		0.59502	609.38940	0.60939	595.020	11.06	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	78.72040		0.07872	74.78940	0.07479	78.720	11.06	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	587.28640		0.58729	601.61640	0.60162	587.286	11.06	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	80.98640		0.08099	77.01640	0.07702	80.986	11.06	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	106.76910		0.10677	113.95380	0.11395	106.769	12.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	640.46910		0.64047	629.35380	0.62935	640.469	12.39	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	463.54580		0.46355	477.26750	0.47727	463.546	11.10	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	127.24580		0.12725	122.66750	0.12267	127.246	11.10	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	355.73900		0.35574	368.88980	0.36889	355.739	11.14	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	189.43900		0.18944	184.28980	0.18429	189.439	11.14	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	253.17750		0.25318	263.21770	0.26322	253.178	11.28	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	286.87750		0.28688	278.61770	0.27862	286.878	11.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.02440		14.02440	14.04330	14.04330		12.61	14,024.40	1	2,346.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	234.05770		0.23406	242.46410	0.24246	234.058	14.24	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,009.65770		1.00966	999.16410	0.99916	1,009.658	14.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	153.34120		0.15334	160.34750	0.16035	153.341	15.23	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,428.94120		1.42894	1,417.04750	1.41705	1,428.941	15.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	350.01530		0.35002	358.99280	0.35899	350.015	13.30	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	665.61530		0.66562	655.69280	0.65569	665.615	13.30	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	331.96420		0.33196	340.85800	0.34086	331.964	13.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	707.56420		0.70756	697.55800	0.69756	707.564	13.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	266.66790		0.26667	275.25080	0.27525	266.668	13.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	892.26790		0.89227	881.95080	0.88195	892.268	13.93	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	575.13830		0.57514	585.97980	0.58598	575.138	12.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	340.73830		0.34074	332.67980	0.33268	340.738	12.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	569.90040		0.56990	580.74650	0.58075	569.900	12.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	345.50040		0.34550	337.44650	0.33745	345.500	12.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	564.69960		0.56470	575.55060	0.57555	564.700	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	350.29960		0.35030	342.25060	0.34225	350.300	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,041.99670		2.04200	2,060.70480	2.06070	2,041.997	13.48	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	17.59670		0.01760	17.40480	0.01740	17.597	13.48	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,111.02450		1.11102	1,124.90050	1.12490	1,111.024	11.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	86.62450		0.08662	81.60050	0.08160	86.625	11.66	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			14.19230		14.19230	14.21230	14.21230		13.12	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	432.05760		0.43206	441.07900	0.44108	432.058	14.13	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	989.75760		0.98976	978.77900	0.97878	989.758	14.13	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	429.40400		0.42940	438.41660	0.43842	429.404	14.15	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	997.10400		0.99710	986.11660	0.98612	997.104	14.15	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	434.73020		0.43473	443.76050	0.44376	434.730	14.11	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	982.43020		0.98243	971.46050	0.97146	982.430	14.11	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.34960		14.34960	14.37020	14.37020		13.85	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	580.38020		0.58038	590.54200	0.59054	580.380	14.74	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,130.78020		1.13078	1,120.34200	1.12034	1,130.780	14.74	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	577.58100		0.57758	587.73490	0.58773	577.581	14.75	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,137.98100		1.13798	1,127.53490	1.12753	1,137.981	14.75	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	583.19580		0.58320	593.36550	0.59337	583.196	14.72	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,123.59580		1.12360	1,113.16550	1.11317	1,123.596	14.72	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09870		0.09870	0.09910	0.09910		15.71	0.00	0	24,111.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	895.85610		0.00896	934.18680	0.00934	895.856	15.76	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	25.85610		0.00026	24.18680	0.00024	25.856	15.76	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	208.72570		0.00209	228.87270	0.00229	208.726	15.71	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	338.72570		0.00339	318.87270	0.00319	338.726	15.71	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	31.34720		0.00031	35.68920	0.00036	31.347	18.20	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,161.34720		0.01161	1,125.68920	0.01126	1,161.347	18.20	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10000		0.10000	0.10030	0.10030		16.15	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,078.56330		0.01079	1,108.94540	0.01109	1,078.563	15.80	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	78.56330		0.00079	78.94540	0.00079	78.563	15.80	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	421.04170		0.00421	443.69600	0.00444	421.042	16.15	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	421.04170		0.00421	413.69600	0.00414	421.042	16.15	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	150.93640		0.00151	161.80950	0.00162	150.936	18.27	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,150.93640		0.01151	1,131.80950	0.01132	1,150.936	18.27	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
€ / R	On 18/03/2013	Foreign Exchange Future			11.30960		11.30960	11.32540	11.32540		11.45		1,357,152.00	120	33,704.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	402.54190		0.40254	420.62110	0.42062	402.542	11.08		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	92.94190		0.09294	95.22110	0.09522	92.942	11.08		0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	395.66510		0.39567	413.66120	0.41366	395.665	11.10		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	96.06510		0.09607	98.26120	0.09826	96.065	11.10		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	14.06580		0.01407	14.94130	0.01494	14.066	15.11		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,344.46580		1.34447	1,329.54130	1.32954	1,344.466	15.11		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	423.58770		0.42359	441.89230	0.44189	423.588	11.05		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	83.98770		0.08399	86.49230	0.08649	83.988	11.05		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	409.48830		0.40949	427.64660	0.42765	409.488	11.07		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	89.88830		0.08989	92.24660	0.09225	89.888	11.07		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.45190		11.45190	11.46800	11.46800		12.49		0.00	0	31,990.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	474.87410		0.47487	493.61350	0.49361	474.874	12.14		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	262.97410		0.26297	265.61350	0.26561	262.974	12.14		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	469.59890		0.46960	488.25440	0.48825	469.599	12.15		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	267.69890		0.26770	270.25440	0.27025	267.699	12.15		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	464.37050		0.46437	482.93770	0.48294	464.371	12.17		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	272.47050		0.27247	274.93770	0.27494	272.470	12.17		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.60380		11.60380	11.62060	11.62060		13.26		0.00	0	18,520.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	374.55490		0.37455	382.70930	0.38271	374.555	14.03		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	760.75490		0.76075	752.10930	0.75211	760.755	14.03		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	371.63800		0.37164	379.73700	0.37974	371.638	14.05		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	767.83800		0.76784	759.13700	0.75914	767.838	14.05		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	368.74560		0.36875	376.78950	0.37679	368.746	14.07		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	774.94560		0.77495	766.18950	0.76619	774.946	14.07		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.74740		11.74740	11.76460	11.76460		13.88		0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	884.58120		0.88458	895.56110	0.89556	884.581	12.94		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	337.18120		0.33718	330.96110	0.33096	337.181	12.94		0.00	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	758.56700		0.75857	768.86950	0.76887	758.567	13.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	454.16700		0.45417	447.26950	0.44727	454.167	13.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	734.85660		0.73486	745.02970	0.74503	734.857	13.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	480.45660		0.48046	473.42970	0.47343	480.457	13.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	711.86880		0.71187	721.92080	0.72192	711.869	13.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	507.46880		0.50747	500.32080	0.50032	507.469	13.52	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.55016		114.55016	114.52081	114.52081			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,560.16000		3.56016	3,530.81000	3.53081	3,560.160		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	3,550.16000		3.55016	3,520.81000	3.52081	3,550.160		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	3,540.16000		3.54016	3,510.81000	3.51081	3,540.160		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			114.93834		114.93834	114.90240	114.90240			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,948.34000		8.94834	8,912.40000	8.91240	8,948.340		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	8,938.34000		8.93834	8,902.40000	8.90240	8,938.340		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	8,928.34000		8.92834	8,892.40000	8.89240	8,928.340		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			120.42361		120.42361	120.38402	120.38402			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	7,433.61000		7.43361	7,394.02000	7.39402	7,433.610		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	7,423.61000		7.42361	7,384.02000	7.38402	7,423.610		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	7,413.61000		7.41361	7,374.02000	7.37402	7,413.610		0.00	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			493.09700		493.09700	490.88200	490.88200				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			499.31300		499.31300	497.07100	497.07100				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			439.99600		439.99600	437.91700	437.91700				0.00	0	1,070.00
ALBI	On 02/05/2013	Index Future			445.54300		445.54300	443.43700	443.43700				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.07550		9.07550	9.03480	9.03480		9.35		0.00	0	8,991.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	577.27810		0.57728	539.97360	0.53997	577.278	10.08		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	11.77810		0.01178	15.17360	0.01517	11.778	10.08		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	763.37800		0.76338	724.28680	0.72429	763.378	11.37		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	6.47800		0.00648	8.08680	0.00809	6.478	11.37		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	714.43110		0.71443	675.68840	0.67569	714.431	11.03		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	7.53110		0.00753	9.48840	0.00949	7.531	11.03		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	665.68900		0.66569	627.36840	0.62737	665.689	10.70		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	8.78900		0.00879	11.16840	0.01117	8.789	10.70		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.12340		9.12340	9.08240	9.08240				0.00	0	7,483.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	363.40000		0.36340	322.40000	0.32240	363.400			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	383.40000		0.38340	342.40000	0.34240	383.400			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	373.40000		0.37340	332.40000	0.33240	373.400			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			9.17390		9.17390	9.13410	9.13410		11.30		0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	477.79510		0.47780	454.85400	0.45485	477.795	11.03		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	213.89510		0.21390	230.75400	0.23075	213.895	11.03		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	489.41520		0.48942	465.97590	0.46598	489.415	11.01		0.00	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	205.51520		0.20552	221.87590	0.22188	205.515	11.01	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	483.58010		0.48358	460.38970	0.46039	483.580	11.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	209.68010		0.20968	226.28970	0.22629	209.680	11.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.22070		9.22070	9.18110	9.18110		11.93	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	332.55290		0.33255	319.16160	0.31916	332.553	12.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	591.85290		0.59185	618.06160	0.61806	591.853	12.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	338.78120		0.33878	325.16030	0.32516	338.781	12.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	578.08120		0.57808	604.06030	0.60406	578.081	12.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	335.65310		0.33565	322.14570	0.32215	335.653	12.53	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	584.95310		0.58495	611.04570	0.61105	584.953	12.53	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.57830		9.57830	9.52280	9.52280		13.20	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,419.33050		2.41933	2,368.77860	2.36878	2,419.330	12.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	91.03050		0.09103	95.97860	0.09598	91.030	12.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,374.97540		2.37498	2,324.62060	2.32462	2,374.975	12.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	96.67540		0.09668	101.82060	0.10182	96.675	12.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,330.88840		2.33089	2,280.73510	2.28074	2,330.888	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	102.58840		0.10259	107.93510	0.10794	102.588	12.86	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.77270		8.77270	8.75040	8.75040		11.97	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	253.66560		0.25367	247.05020	0.24705	253.666	11.98	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	120.96560		0.12097	136.65020	0.13665	120.966	11.98	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	247.63700		0.24764	241.27920	0.24128	247.637	11.98	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	124.93700		0.12494	140.87920	0.14088	124.937	11.98	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	241.69480		0.24169	235.59400	0.23559	241.695	11.98	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	128.99480		0.12899	145.19400	0.14519	128.995	11.98	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.85780		8.85780	8.83540	8.83540		12.56	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	257.99130		0.25799	258.37010	0.25837	257.991	12.81	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	340.19130		0.34019	362.97010	0.36297	340.191	12.81	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	254.28300		0.25428	254.75370	0.25475	254.283	12.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	346.48300		0.34648	369.35370	0.36935	346.483	12.84	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	250.62350		0.25062	251.18600	0.25119	250.623	12.87	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	352.82350		0.35282	375.78600	0.37579	352.823	12.87	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.06460		0.06460	0.06580	0.06580			0.00	0	4,500.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00020	20,000.00020	20,000.00020	20,000.00020	20,000.00020			0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03480		0.03480	0.03610	0.03610			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	35,000.00000			0.00	0	0.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.13050		0.13050	0.18830	0.18830			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.10300		0.10300	0.11840	0.11840			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	100,000	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.35890		9.35890	9.37220	9.37220		12.00	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	318.34290		0.31834	329.78480	0.32978	318.343	11.87	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	99.44290		0.09944	97.58480	0.09758	99.443	11.87	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	311.78480		0.31178	323.14000	0.32314	311.785	11.88	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	102.88480		0.10288	100.94000	0.10094	102.885	11.88	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	305.30800		0.30531	316.57470	0.31657	305.308	11.89	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	106.40800		0.10641	104.37470	0.10437	106.408	11.89	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.48290		9.48290	9.49670	9.49670		13.18	0.00	0	1,025.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	305.90310		0.30590	318.92030	0.31892	305.903	13.46	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	363.00310		0.36300	362.22030	0.36222	363.003	13.46	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	302.12960		0.30213	315.07920	0.31508	302.130	13.49	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	369.22960		0.36923	368.37920	0.36838	369.230	13.49	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	298.40260		0.29840	311.28400	0.31128	298.403	13.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	375.50260		0.37550	374.58400	0.37458	375.503	13.52	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.71140		11.71140	11.72850	11.72850		13.72	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	530.05020		0.53005	538.80430	0.53880	530.050	14.06	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	708.65020		0.70865	700.30430	0.70030	708.650	14.06	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	526.54520		0.52655	535.26250	0.53526	526.545	14.07	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	715.14520		0.71515	706.76250	0.70676	715.145	14.07	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	523.06060		0.52306	531.74990	0.53175	523.061	14.09	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	721.66060		0.72166	713.24990	0.71325	721.661	14.09	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry			7.21510		7.21510	7.16460	7.16460		8.62	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Call	94.57800		0.09458	24.60000	0.02460	94.578	9.24	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Put	19.47800		0.01948	0.00000	0.00000	19.478	9.24	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Call	86.94620		0.08695	14.60000	0.01460	86.946	9.14	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Put	21.84620		0.02185	0.00000	0.00000	21.846	9.14	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Call	79.56410		0.07956	4.60000	0.00460	79.564	9.03	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Put	24.46410		0.02446	0.00000	0.00000	24.464	9.03	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Call	65.62340		0.06562	0.00000	0.00000	65.623	8.83	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Put	30.52340		0.03052	15.40000	0.01540	30.523	8.83	0.00	0	6,000.00
DAUS	On 29/01/2013	Any day expiry			8.60990		8.60990	8.59510	8.59510		10.91	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	760.21910		0.76022	745.70610	0.74571	760.219	14.72	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.31910		0.00032	0.60610	0.00061	0.319	14.72	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	610.72910		0.61073	596.59170	0.59659	610.729	13.38	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	0.82910		0.00083	1.49170	0.00149	0.829	13.38	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	92.71490		0.09271	94.86070	0.09486	92.715	10.91	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	82.81490		0.08281	99.76070	0.09976	82.815	10.91	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	10.22370		0.01022	11.68600	0.01169	10.224	14.03	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	420.32370		0.42032	436.58600	0.43659	420.324	14.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	8.61	Call	88.27460		0.08827	90.61030	0.09061	88.275	10.99	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	88.37460		0.08837	105.51030	0.10551	88.375	10.99	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	84.01360		0.08401	86.52000	0.08652	84.014	11.06	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	94.11360		0.09411	111.42000	0.11142	94.114	11.06	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	50.37290		0.05037	53.62040	0.05362	50.373	11.80	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	160.47290		0.16047	178.52040	0.17852	160.473	11.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.64180		8.64180	8.62710	8.62710		11.83	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	117.29760		0.11730	120.79210	0.12079	117.298	12.20	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	195.49760		0.19550	213.69210	0.21369	195.498	12.20	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	48.16050		0.04816	51.01990	0.05102	48.161	13.81	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	426.36050		0.42636	443.91990	0.44392	426.361	13.81	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	168.97710		0.16898	168.49490	0.16849	168.977	11.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	127.17710		0.12718	141.39490	0.14139	127.177	11.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	163.73710		0.16374	163.97030	0.16397	163.737	11.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	131.93710		0.13194	146.87030	0.14687	131.937	11.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	158.60560		0.15861	159.55040	0.15955	158.606	11.81	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	136.80560		0.13681	152.45040	0.15245	136.806	11.81	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	794.69130		0.79469	781.27070	0.78127	794.691	12.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	2.89130		0.00289	4.17070	0.00417	2.891	12.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	648.24830		0.64825	636.11240	0.63611	648.248	12.35	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	6.44830		0.00645	9.01240	0.00901	6.448	12.35	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.67400		8.67400	8.65950	8.65950		12.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	87.75590		0.08776	90.77220	0.09077	87.756	14.33	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	473.75590		0.47376	491.27220	0.49127	473.756	14.33	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	95.34970		0.09535	98.42630	0.09843	95.350	14.15	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	441.34970		0.44135	458.92630	0.45893	441.350	14.15	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	91.46810		0.09147	94.51690	0.09452	91.468	14.24	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	457.46810		0.45747	475.01690	0.47502	457.468	14.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.05	Call	89.59130		0.08959	92.62440	0.09262	89.591	14.29	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	465.59130		0.46559	483.12440	0.48312	465.591	14.29	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	689.99380		0.68999	679.50920	0.67951	689.994	12.37	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	15.99380		0.01599	20.00920	0.02001	15.994	12.37	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.70980		8.70980	8.69550	8.69550		13.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	145.01400		0.14501	148.79370	0.14879	145.014	14.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	475.21400		0.47521	493.29370	0.49329	475.214	14.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	142.72770		0.14273	146.49940	0.14650	142.728	14.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	482.92770		0.48293	500.99940	0.50100	482.928	14.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	140.47960		0.14048	144.24380	0.14424	140.480	14.68	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	490.67960		0.49068	508.74380	0.50874	490.680	14.68	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	738.61160		0.73861	729.94220	0.72994	738.612	12.57	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	28.81160		0.02881	34.44220	0.03444	28.812	12.57	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	149.70900		0.14971	153.50080	0.15350	149.709	14.51	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	459.90900		0.45991	478.00080	0.47800	459.909	14.51	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.81020		8.81020	8.79610	8.79610		14.05	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	136.96140		0.13696	141.14870	0.14115	136.961	17.66	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,126.76140		1.12676	1,145.04870	1.14505	1,126.761	17.66	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	242.48640		0.24249	247.82780	0.24783	242.486	15.46	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	622.28640		0.62229	641.72780	0.64173	622.286	15.46	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	240.04310		0.24004	245.37380	0.24537	240.043	15.49	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	629.84310		0.62984	649.27380	0.64927	629.843	15.49	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	237.63190		0.23763	242.94870	0.24295	237.632	15.53	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	637.43190		0.63743	656.84870	0.65685	637.432	15.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.85020		8.85020	8.83650	8.83650		14.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	265.77720		0.26578	270.89050	0.27089	265.777	15.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	715.57720		0.71558	734.39050	0.73439	715.577	15.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	263.46060		0.26346	268.56260	0.26856	263.461	15.94	0.00	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	Put	723.26060		0.72326	742.06260	0.74206	723.261	15.94	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	170.29110		0.17029	174.51120	0.17451	170.291	17.73	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,160.09110		1.16009	1,178.01120	1.17801	1,160.091	17.73	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	280.25880		0.28026	285.41470	0.28541	280.259	15.70	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	670.05880		0.67006	688.91470	0.68891	670.059	15.70	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	268.11960		0.26812	273.24110	0.27324	268.120	15.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	707.91960		0.70792	726.74110	0.72674	707.920	15.87	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			8.88220		8.88220	8.86870	8.86870		14.64	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	301.45530		0.30146	306.45800	0.30646	301.455	15.96	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	729.25530		0.72926	747.75800	0.74776	729.255	15.96	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	195.28910		0.19529	199.56810	0.19957	195.289	17.80	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,193.08910		1.19309	1,210.86810	1.21087	1,193.089	17.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	308.90070		0.30890	313.91330	0.31391	308.901	15.87	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	706.70070		0.70670	725.21330	0.72521	706.701	15.87	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	306.39420		0.30639	311.40300	0.31140	306.394	15.90	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	714.19420		0.71419	732.70300	0.73270	714.194	15.90	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	303.91050		0.30391	308.91800	0.30892	303.910	15.93	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	721.71050		0.72171	740.21800	0.74022	721.711	15.93	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			114.56469		114.56469	114.52708	114.52708			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	1,574.69000		1.57469	1,537.08000	1.53708	1,574.690		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	1,564.69000		1.56469	1,527.08000	1.52708	1,564.690		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	1,554.69000		1.55469	1,517.08000	1.51708	1,554.690		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			8.55653		92.94939	8.65024	92.12551				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	146.54000		0.14654	970.42000	0.97042	146.540			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	57.85000		0.05785	881.73000	0.88173	57.850			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	30.71000		0.03071	0.00000	0.00000	30.710			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	0.00000		0.00000	793.17000	0.79317	0.000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 07/02/2013	GOVI			439.93700		439.93700	437.96000	437.96000				0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	69,470.00000		6.94700	49,700.00000	4.97000	69,470.000			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	69,370.00000		6.93700	49,600.00000	4.96000	69,370.000			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	69,270.00000		6.92700	49,500.00000	4.95000	69,270.000			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			445.48300		445.48300	443.48100	443.48100				0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	124,930.00000		12.49300	104,910.00000	10.49100	124,930.000			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	124,830.00000		12.48300	104,810.00000	10.48100	124,830.000			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	124,730.00000		12.47300	104,710.00000	10.47100	124,730.000			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
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future	201.02400		201.02400	201.04200	201.04200			0.00	0	608.00
IGOV	On 02/05/2013	Index Future	203.55800		203.55800	203.57700	203.57700			0.00	0	0.00
ILBI	On 07/02/2013	Index Future	544.33000		544.33000	542.81100	542.81100			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	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	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	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	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	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	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future	5.09000	94.91000	5.09000	5.09000	94.91000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future	5.03000	94.97000	5.03000	5.03000	94.97000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future	5.01000	94.99000	5.00000	5.00000	95.00000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future	4.98000	95.02000	4.97000	4.97000	95.03000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future	4.96000	95.04000	4.96000	4.96000	95.04000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	4.94000	95.06000	4.94000	4.94000	95.06000			0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	4.94000	95.06000	4.94000	4.94000	95.06000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	4.98000	95.02000	4.98000	4.98000	95.02000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	5.08000	94.92000	5.08000	5.08000	94.92000			0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.20000		94.80000	5.20000	94.80000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.34000		94.66000	5.34000	94.66000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.50000		94.50000	5.51000	94.49000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.26030		7.26030	7.21040	7.21040			8.34	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	380.98950		0.38099	338.26500	0.33827	380.989	8.88	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	10.68950		0.01069	17.86500	0.01787	10.690	8.88	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	371.65850		0.37166	329.51570	0.32952	371.658	8.83	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	11.35850		0.01136	19.11570	0.01912	11.358	8.83	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	362.55740		0.36256	320.83810	0.32084	362.557	8.81	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	12.25740		0.01226	20.43810	0.02044	12.257	8.81	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.30340		7.30340	7.25430	7.25430			10.49	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	185.25010		0.18525	172.19390	0.17219	185.250	10.63	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	221.85010		0.22185	257.89390	0.25789	221.850	10.63	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	181.41140		0.18141	168.64630	0.16865	181.411	10.67	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	228.01140		0.22801	264.34630	0.26435	228.011	10.67	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	177.65040		0.17765	165.16790	0.16517	177.650	10.71	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	234.25040		0.23425	270.86790	0.27087	234.250	10.71	0.00	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200				0.00	0	0.00
R023	On 07/02/2013	Bond Future			6.61522		111.75923	6.72823	110.90114				0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	3,180.50000		3.18050	2,322.41000	2.32241	3,180.500		0.00	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	0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	3,253.92000		3.25392	2,395.83000	2.39583	3,253.920		0.00	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	0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	3,327.27000		3.32727	2,469.18000	2.46918	3,327.270		0.00	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	0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.65740		109.19948	6.77425	108.33065				0.00	0	2.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.04	Call	2,811.68000		2.81168	1,942.85000	1.94285	2,811.680		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	2,883.90000		2.88390	2,015.07000	2.01507	2,883.900		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	2,956.06000		2.95606	2,087.23000	2.08723	2,956.060		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.70386		110.64242	6.82509	109.76196			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	4,172.60000		4.17260	3,292.14000	3.29214	4,172.600		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	4,241.97000		4.24197	3,361.51000	3.36151	4,241.970		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	4,311.28000		4.31128	3,430.82000	3.43082	4,311.280		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			5.29095		125.17828	5.30149	125.15005		1.88	4,381,239.80	35	7,467.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,612.17000		2.61217	2,583.97000	2.58397	2,612.170	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.02000		0.00002	0.05000	0.00005	0.020	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,183.17000		3.18317	3,154.94000	3.15494	3,183.170	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,699.18000		3.69918	3,670.95000	3.67095	3,699.180	2.03	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	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,827.72000		3.82772	3,799.49000	3.79949	3,827.720	2.03	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	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,956.08000		3.95608	3,927.85000	3.92785	3,956.080	2.03	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	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.28900		119.89237	5.30090	119.86337		1.85	0.00	0	13,141.00
R157	On 02/05/2013	Bond Future	5.35	Call	574.10000		0.57410	598.24000	0.59824	574.100	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	425.55000		0.42555	478.69000	0.47869	425.550	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	587.99000		0.58799	611.57000	0.61157	587.990	1.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future	5.36	Put	415.11000		0.41511	467.69000	0.46769	415.110	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	560.39000		0.56039	585.09000	0.58509	560.390	1.86	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	436.18000		0.43618	489.88000	0.48988	436.180	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.27885	116.37959		5.29494	116.34910		1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,048.74000		1.04874	1,106.93000	1.10693	1,048.740	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	442.15000		0.44215	530.83000	0.53083	442.150	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,061.06000		1.06106	1,118.89000	1.11889	1,061.060	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	435.65000		0.43565	523.97000	0.52397	435.650	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,036.49000		1.03649	1,095.05000	1.09505	1,036.490	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	448.72000		0.44872	537.77000	0.53777	448.720	1.67	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			7.11749	130.99933		7.22044	129.92957		11.58	0.00	0	57,188.00
R186	On 07/02/2013	Bond Future	7.00	Call	1,153.45000		1.15345	911.84000	0.91184	1,153.450	11.49	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	2,389.53000		2.38953	3,217.68000	3.21768	2,389.530	11.49	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	2,471.99000		2.47199	1,990.98000	1.99098	2,471.990	11.58	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	1,097.34000		1.09734	1,686.09000	1.68609	1,097.340	11.58	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	2,737.73000		2.73773	2,215.24000	2.21524	2,737.730	11.60	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	952.13000		0.95213	1,499.40000	1.49940	952.130	11.60	0.00	0	100.00
R186	On 07/02/2013	Bond Future	8.50	Call	13,390.36000		13.39036	12,324.81000	12.32481	13,390.360	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	0.97000		0.00097	5.18000	0.00518	0.970	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	13,836.90000		13.83690	12,770.18000	12.77018	13,836.900	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.64000		0.00064	3.68000	0.00368	0.640	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	11,764.09000		11.76409	10,706.77000	10.70677	11,764.090	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	3.96000		0.00396	16.40000	0.01640	3.960	12.17	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.45	Call	12,941.50000		12.94150	11,877.50000	11.87750	12,941.500	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	1.45000		0.00145	7.21000	0.00721	1.450	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	13,121.32000		13.12132	12,056.64000	12.05664	13,121.320	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	1.24000		0.00124	6.32000	0.00632	1.240	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	4,328.21000		4.32821	3,599.47000	3.59947	4,328.210	11.73	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	415.06000		0.41506	756.08000	0.75608	415.060	11.73	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	6,509.57000		6.50957	5,598.69000	5.59869	6,509.570	11.88	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	127.85000		0.12785	286.73000	0.28673	127.850	11.88	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	8,814.68000		8.81468	7,804.61000	7.80461	8,814.680	12.03	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	32.13000		0.03213	91.82000	0.09182	32.130	12.03	0.00	0	150.00
R186	On 02/05/2013	Bond Future			7.17045		132.58555	7.27660	131.50239		11.81	1,988,783.25	15	27.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,755.68000		4.75568	4,315.97000	4.31597	4,755.680	11.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,429.24000		2.42924	3,072.69000	3.07269	2,429.240	11.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,816.86000		4.81686	4,371.05000	4.37105	4,816.860	11.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,390.41000		2.39041	3,027.76000	3.02776	2,390.410	11.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,694.87000		4.69487	4,261.25000	4.26125	4,694.870	11.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,468.55000		2.46855	3,118.09000	3.11809	2,468.550	11.89	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.29531		130.86908	7.40912	129.75533		12.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,756.87000		10.75687	10,345.63000	10.34563	10,756.870	12.79	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,715.04000		2.71504	3,417.55000	3.41755	2,715.040	12.79	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,821.03000		10.82103	10,406.33000	10.40633	10,821.030	12.80	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,689.38000		2.68938	3,388.43000	3.38843	2,689.380	12.80	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,724.75000		14.72475	14,113.52000	14.11352	14,724.750	12.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,458.24000		1.45824	1,960.76000	1.96076	1,458.240	12.99	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,692.82000		10.69282	10,285.05000	10.28505	10,692.820	12.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,740.91000		2.74091	3,446.89000	3.44689	2,740.910	12.78	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			217.96469	217.96469	217.94191	217.94191			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,974.69000	4.97469	4,951.91000	4.95191	4,974.690		0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,964.69000	4.96469	4,941.91000	4.94191	4,964.690		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	4,954.69000	4.95469	4,931.91000	4.93191	4,954.690		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			287.22588	287.22588	287.15417	287.15417			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,235.88000	8.23588	8,164.17000	8.16417	8,235.880		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	8,225.88000	8.22588	8,154.17000	8.15417	8,225.880		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	8,215.88000	8.21588	8,144.17000	8.14417	8,215.880		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			290.84641	290.84641	290.77426	290.77426			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,456.41000	8.45641	8,384.26000	8.38426	8,456.410		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	8,446.41000	8.44641	8,374.26000	8.37426	8,446.410		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	8,436.41000	8.43641	8,364.26000	8.36426	8,436.410		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



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			5.01269		107.80309	5.01147	107.80532		1.24	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	122.14000		0.12214	142.75000	0.14275	122.140	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	181.87000		0.18187	200.25000	0.20025	181.870	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,066.07000		1.06607	1,069.11000	1.06911	1,066.070	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.44000		0.00044	1.25000	0.00125	0.440	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,139.88000		2.13988	2,142.11000	2.14211	2,139.880	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,228.75000		2.22875	2,230.98000	2.23098	2,228.750	1.36	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	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,317.52000		2.31752	2,319.75000	2.31975	2,317.520	1.36	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	1.36	0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.97110		109.10847	4.96990	109.11040		1.08	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	1.66000		0.00166	4.56000	0.00456	1.660	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,492.44000		1.49244	1,493.41000	1.49341	1,492.440	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	1.81000		0.00181	4.89000	0.00489	1.810	1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,476.25000		1.47625	1,477.40000	1.47740	1,476.250	1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	1.52000		0.00152	4.26000	0.00426	1.520	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,508.63000		1.50863	1,509.44000	1.50944	1,508.630	1.01	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.80154		107.64008	4.80031	107.64144		0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	352.26000		0.35226	404.39000	0.40439	352.260	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	353.96000		0.35396	404.73000	0.40473	353.960	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	358.16000		0.35816	410.29000	0.41029	358.160	0.91	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	348.86000		0.34886	399.63000	0.39963	348.860	0.91	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	346.43000		0.34643	398.55000	0.39855	346.430	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	359.13000		0.35913	409.89000	0.40989	359.130	0.90	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

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			219.30839		219.30839	219.24163	219.24163			0.00	0	50,656.00
R202	On 07/02/2013	Bond Future	204.99	Call	14,318.39000		14.31839	14,251.63000	14.25163	14,318.390		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	14,308.39000		14.30839	14,241.63000	14.24163	14,308.390		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	14,298.39000		14.29839	14,231.63000	14.23163	14,298.390		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			222.07276		222.07276	222.00549	222.00549			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	11,032.76000		11.03276	10,965.49000	10.96549	11,032.760		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	11,022.76000		11.02276	10,955.49000	10.95549	11,022.760		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	11,012.76000		11.01276	10,945.49000	10.94549	11,012.760		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			5.66829		113.70835	5.72545	113.46659		4.06	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	287.73000		0.28773	231.99000	0.23199	287.730	4.02	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	832.70000		0.83270	1,018.72000	1.01872	832.700	4.02	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,899.59000		1.89959	1,689.65000	1.68965	1,899.590	4.15	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	48.05000		0.04805	79.87000	0.07987	48.050	4.15	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	3,254.32000		3.25432	3,016.48000	3.01648	3,254.320	4.25	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	3.40000		0.00340	7.32000	0.00732	3.400	4.25	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	5,229.06000		5.22906	4,987.35000	4.98735	5,229.060	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.02000		0.00002	0.07000	0.00007	0.020	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	6,063.10000		6.06310	5,821.35000	5.82135	6,063.100	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.00000		0.00000	0.01000	0.00001	0.000	4.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	6.50	Call	3,457.01000		3.45701	3,217.96000	3.21796	3,457.010	4.26	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	2.17000		0.00217	4.88000	0.00488	2.170	4.26	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,659.65000		3.65965	3,419.72000	3.41972	3,659.650	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	1.36000		0.00136	3.19000	0.00319	1.360	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	4,064.28000		4.06428	3,823.32000	3.82332	4,064.280	4.30	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.51000		0.00051	1.31000	0.00131	0.510	4.30	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.69068		110.92867	5.75150	110.68363		4.07	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,484.16000		1.48416	1,383.52000	1.38352	1,484.160	4.11	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	643.61000		0.64361	788.01000	0.78801	643.610	4.11	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,509.98000		1.50998	1,407.45000	1.40745	1,509.980	4.12	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	629.47000		0.62947	771.98000	0.77198	629.470	4.12	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,458.55000		1.45855	1,359.80000	1.35980	1,458.550	4.11	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	657.98000		0.65798	804.27000	0.80427	657.980	4.11	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.74912		109.81712	5.81977	109.56469		3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,052.51000		2.05251	2,050.50000	2.05050	2,052.510	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,194.82000		1.19482	1,445.24000	1.44524	1,194.820	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,073.83000		2.07383	2,070.35000	2.07035	2,073.830	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,180.71000		1.18071	1,429.66000	1.42966	1,180.710	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,095.65000		2.09565	2,090.70000	2.09070	2,095.650	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,167.12000		1.16712	1,414.60000	1.41460	1,167.120	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,500.00000		1.50000	0.00000	0.00000	1,500.000	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,640.08000		1.64008	0.00000	0.00000	1,640.080	3.94	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			5.91517		111.34359	5.96716	111.07426		5.53	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,858.56000		6.85856	6,589.33000	6.58933	6,858.560	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.03000		0.00003	0.13000	0.00013	0.030	5.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/02/2013	Bond Future	7.45	Call	7,622.21000		7.62221	7,352.90000	7.35290	7,622.210	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.00000		0.00000	0.02000	0.00002	0.000	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,964.34000		9.96434	9,695.01000	9.69501	9,964.340	5.88	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	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	10,194.90000		10.19490	9,925.57000	9.92557	10,194.900	5.88	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	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	10,424.82000		10.42482	10,155.49000	10.15549	10,424.820	5.88	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	5.88	0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.94710		112.69187	6.00182	112.41887		5.46	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,424.33000		2.42433	2,336.77000	2.33677	2,424.330	5.56	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	678.21000		0.67821	863.65000	0.86365	678.210	5.56	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,458.79000		2.45879	2,369.30000	2.36930	2,458.790	5.56	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	663.69000		0.66369	847.20000	0.84720	663.690	5.56	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,390.08000		2.39008	2,304.46000	2.30446	2,390.080	5.55	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	692.97000		0.69297	880.35000	0.88035	692.970	5.55	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.02598		111.70489	6.08767	111.42377		5.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,884.28000		2.88428	2,944.29000	2.94429	2,884.280	5.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,642.34000		1.64234	1,983.47000	1.98347	1,642.340	5.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,911.98000		2.91198	2,970.38000	2.97038	2,911.980	5.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,625.04000		1.62504	1,964.56000	1.96456	1,625.040	5.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,066.80000		5.06680	5,027.73000	5.02773	5,066.800	5.71	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	730.15000		0.73015	972.20000	0.97220	730.150	5.71	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,856.71000		2.85671	2,918.32000	2.91832	2,856.710	5.47	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,659.79000		1.65979	2,002.52000	2.00252	1,659.790	5.47	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.01447		102.78808	5.01721	102.78560		0.51		0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	3.41000		0.00341	8.21000	0.00821	3.410	0.50		0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	234.69000		0.23469	241.97000	0.24197	234.690	0.50		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	52.62000		0.05262	65.35000	0.06535	52.620	0.51		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	65.75000		0.06575	80.96000	0.08096	65.750	0.51		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	843.33000		0.84333	840.85000	0.84085	843.330	0.57		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	0.57		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	888.09000		0.88809	885.61000	0.88561	888.090	0.57		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	0.57		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	932.83000		0.93283	930.35000	0.93035	932.830	0.57		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	0.57		0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.93159		104.03276	4.93574	104.02992		0.44		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.01000	0.00001	0.000	0.41		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,055.48000		1.05548	1,058.33000	1.05833	1,055.480	0.41		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.01000	0.00001	0.000	0.41		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,048.53000		1.04853	1,051.38000	1.05138	1,048.530	0.41		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.01000	0.00001	0.000	0.41		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,062.43000		1.06243	1,065.28000	1.06528	1,062.430	0.41		0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.72781		103.07625	3.74736	103.07274		0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	116.75000		0.11675	116.81000	0.11681	116.750	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	14.10000		0.01410	17.67000	0.01767	14.100	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	118.18000		0.11818	118.20000	0.11820	118.180	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	13.74000		0.01374	17.27000	0.01727	13.740	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	115.32000		0.11532	115.43000	0.11543	115.320	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	14.47000		0.01447	18.09000	0.01809	14.470	0.13		0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/02/2013	Bond Future			6.15762		106.63584	6.23500	106.19021		6.79	0.00	0	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	8,255.47000		8.25547	7,809.90000	7.80990	8,255.470	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.02000		0.00002	0.08000	0.00008	0.020	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,983.73000		8.98373	8,538.12000	8.53812	8,983.730	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.00000		0.00000	0.02000	0.00002	0.000	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	11,027.91000		11.02791	10,582.28000	10.58228	11,027.910	7.18	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	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	11,279.67000		11.27967	10,834.04000	10.83404	11,279.670	7.18	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	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	11,530.61000		11.53061	11,084.98000	11.08498	11,530.610	7.18	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	7.18	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.19687		107.92712	6.27771	107.47577		7.02	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,481.05000		2.48105	2,250.52000	2.25052	2,481.050	7.08	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,075.59000		1.07559	1,296.41000	1.29641	1,075.590	7.08	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,516.15000		2.51615	2,283.00000	2.28300	2,516.150	7.09	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,055.64000		1.05564	1,273.84000	1.27384	1,055.640	7.09	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,446.20000		2.44620	2,218.29000	2.21829	2,446.200	7.08	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,095.83000		1.09583	1,319.27000	1.31927	1,095.830	7.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.28926		107.20481	6.37877	106.74047		7.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,929.80000		3.92980	3,792.37000	3.79237	3,929.800	7.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,819.57000		1.81957	2,146.48000	2.14648	1,819.570	7.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,962.18000		3.96218	3,823.17000	3.82317	3,962.180	7.14	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,801.23000		1.80123	2,126.56000	2.12656	1,801.230	7.14	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,897.54000		3.89754	3,761.68000	3.76168	3,897.540	7.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,838.07000		1.83807	2,166.55000	2.16655	1,838.070	7.13	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.29257		105.36973	6.36489	104.90813		7.76		1,475,176.22	14	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	266.52000		0.26652	220.65000	0.22065	266.520	7.69		0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,160.30000		2.16030	2,576.03000	2.57603	2,160.300	7.69		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,999.12000		8.99912	8,537.70000	8.53770	8,999.120	8.24		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.03000		0.00003	0.21000	0.00021	0.030	8.24		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	9,398.03000		9.39803	8,936.52000	8.93652	9,398.030	8.24		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.02000		0.00002	0.11000	0.00011	0.020	8.24		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,766.90000		14.76690	14,305.30000	14.30530	14,766.900	8.24		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	8.24		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,964.25000		9.96425	9,502.69000	9.50269	9,964.250	8.24		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.04000	0.00004	0.000	8.24		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	10,245.76000		10.24576	9,784.18000	9.78418	10,245.760	8.24		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.02000	0.00002	0.000	8.24		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	10,526.21000		10.52621	10,064.62000	10.06462	10,526.210	8.24		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.01000	0.00001	0.000	8.24		0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.33012		103.25257	6.40525	102.78510		8.17		0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	3,059.54000		3.05954	2,876.25000	2.87625	3,059.540	8.24		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,026.40000		1.02640	1,310.58000	1.31058	1,026.400	8.24		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,978.11000		2.97811	2,800.33000	2.80033	2,978.110	8.23		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,066.81000		1.06681	1,356.50000	1.35650	1,066.810	8.23		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	3,018.70000		3.01870	2,838.17000	2.83817	3,018.700	8.24		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,046.45000		1.04645	1,333.39000	1.33339	1,046.450	8.24		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.42173		102.69383	6.50383	102.21286		8.35		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,380.99000		4.38099	4,340.24000	4.34024	4,380.990	8.49		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,130.76000		2.13076	2,570.98000	2.57098	2,130.760	8.49		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,121.48000		7.12148	6,950.77000	6.95077	7,121.480	8.81		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	7.50	Put	1,020.92000		1.02092	1,331.18000	1.33118	1,020.920	8.81	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,309.35000		4.30935	4,272.88000	4.27288	4,309.350	8.48	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,173.53000		2.17353	2,618.03000	2.61803	2,173.530	8.48	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,345.11000		4.34511	4,306.50000	4.30650	4,345.110	8.48	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,152.06000		2.15206	2,594.42000	2.59442	2,152.060	8.48	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/02/2013	Bond Future			7.94897		84.45550	8.04178	83.62247		15.17	0.00	0	11,334.00
R209	On 07/02/2013	Bond Future	8.63	Call	5,897.26000		5.89726	5,131.66000	5.13166	5,897.260	15.50	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	76.15000		0.07615	143.58000	0.14358	76.150	15.50	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	7,432.52000		7.43252	6,626.43000	6.62643	7,432.520	15.60	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	23.69000		0.02369	50.63000	0.05063	23.690	15.60	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	8,347.63000		8.34763	7,529.08000	7.52908	8,347.630	15.66	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	11.01000		0.01101	25.49000	0.02549	11.010	15.66	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	9,474.80000		9.47480	8,648.10000	8.64810	9,474.800	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	3.84000		0.00384	10.17000	0.01017	3.840	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	8,725.73000		8.72573	7,903.71000	7.90371	8,725.730	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	7.89000		0.00789	18.90000	0.01890	7.890	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	9,101.47000		9.10147	8,276.83000	8.27683	9,101.470	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	5.53000		0.00553	13.92000	0.01392	5.530	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	9,176.33000		9.17633	8,351.24000	8.35124	9,176.330	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	5.14000		0.00514	13.08000	0.01308	5.140	15.68	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.00449		82.33643	8.09959	81.49309		16.85	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,103.70000		3.10370	2,854.92000	2.85492	3,103.700	16.86	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
R209	On 02/05/2013	Bond Future	8.01	Put	3,054.47000		3.05447	3,649.03000	3.64903	3,054.470	16.86	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	3,015.59000		3.01559	2,775.08000	2.77508	3,015.590	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,145.27000		3.14527	3,748.10000	3.74810	3,145.270	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	3,059.20000		3.05920	2,814.93000	2.81493	3,059.200	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,099.35000		3.09935	3,698.42000	3.69842	3,099.350	16.85	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.13390		81.45444	8.23440	80.58745		19.46	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,892.57000		8.89257	8,708.67000	8.70867	8,892.570	19.93	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,325.64000		3.32564	4,008.73000	4.00873	3,325.640	19.93	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,462.20000		12.46220	12,095.90000	12.09590	12,462.200	20.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,807.91000		1.80791	2,308.60000	2.30860	1,807.910	20.31	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,791.74000		8.79174	8,613.61000	8.61361	8,791.740	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,380.85000		3.38085	4,069.71000	4.06971	3,380.850	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,842.11000		8.84211	8,661.10000	8.66110	8,842.110	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,353.14000		3.35314	4,039.12000	4.03912	3,353.140	19.92	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			166.40535		166.40535	166.35782	166.35782			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,415.35000		9.41535	9,367.82000	9.36782	9,415.350		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	9,405.35000		9.40535	9,357.82000	9.35782	9,405.350		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	9,395.35000		9.39535	9,347.82000	9.34782	9,395.350		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 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			166.64580	166.64580	166.59772	166.59772			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,505.80000	5.50580	5,457.72000	5.45772	5,505.800		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	5,495.80000	5.49580	5,447.72000	5.44772	5,495.800		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	5,485.80000	5.48580	5,437.72000	5.43772	5,485.800		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/02/2013	Bond Future			126.06199	126.06199	126.28647	126.28647			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,071.99000	3.07199	3,296.47000	3.29647	3,071.990		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	3,061.99000	3.06199	3,286.47000	3.28647	3,061.990		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	3,051.99000	3.05199	3,276.47000	3.27647	3,051.990		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			127.65107	127.65107	127.87845	127.87845			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,961.07000	1.96107	2,188.45000	2.18845	1,961.070		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	1,951.07000	1.95107	2,178.45000	2.17845	1,951.070		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	1,941.07000	1.94107	2,168.45000	2.16845	1,941.070		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			132.88989	132.88989	132.53319	132.53319			299,002,252.50	2,250	10,659.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,899.89000	3.89989	3,543.19000	3.54319	3,899.890		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 07/02/2013	Bond Future	129.00	Call	3,889.89000		3.88989	3,533.19000	3.53319	3,889.890		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	3,879.89000		3.87989	3,523.19000	3.52319	3,879.890		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			134.56504		134.56504	134.20397	134.20397			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,475.04000		3.47504	3,113.97000	3.11397	3,475.040		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	3,465.04000		3.46504	3,103.97000	3.10397	3,465.040		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	3,455.04000		3.45504	3,093.97000	3.09397	3,455.040		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.65930		96.79503	7.74210	96.03409		15.02	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	10,528.15000		10.52815	9,772.61000	9.77261	10,528.150		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	5.20000		0.00520	10.60000	0.01060	5.200		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	10,913.72000		10.91372	10,156.82000	10.15682	10,913.720		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	3.71000		0.00371	7.75000	0.00775	3.710		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	11,297.03000		11.29703	10,539.09000	10.53909	11,297.030		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	2.63000		0.00263	5.63000	0.00563	2.630		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	11,677.99000		11.67799	10,919.26000	10.91926	11,677.990		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	1.84000		0.00184	4.05000	0.00405	1.840		0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.71320		94.43276	7.79815	93.66225		16.07	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	4,062.71000		4.06271	3,676.17000	3.67617	4,062.710		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,736.96000		2.73696	3,120.93000	3.12093	2,736.960		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,963.46000		3.96346	3,584.34000	3.58434	3,963.460		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,816.73000		2.81673	3,208.12000	3.20812	2,816.730		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	4,012.93000		4.01293	3,630.09000	3.63009	4,012.930		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,776.63000		2.77663	3,164.30000	3.16430	2,776.630		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future			7.84265		93.49057	7.93274	92.69839		17.02		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,495.59000		9.49559	9,112.50000	9.11250	9,495.590	17.44		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,050.08000		3.05008	3,459.17000	3.45917	3,050.080	17.44		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,388.88000		9.38888	9,009.80000	9.00980	9,388.880	17.42		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,102.97000		3.10297	3,516.07000	3.51607	3,102.970	17.42		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,442.19000		9.44219	9,061.11000	9.06111	9,442.190	17.43		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,076.42000		3.07642	3,487.52000	3.48752	3,076.420	17.43		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 07/02/2013	Bond Future			7.98885		86.39253	8.08164	85.50838		16.73		0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	5,626.51000		5.62651	4,842.97000	4.84297	5,626.510	17.05		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	160.83000		0.16083	261.44000	0.26144	160.830	17.05		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	5,704.96000		5.70496	4,917.76000	4.91776	5,704.960	17.06		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	153.40000		0.15340	250.35000	0.25035	153.400	17.06		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	5,783.54000		5.78354	4,992.79000	4.99279	5,783.540	17.06		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	146.27000		0.14627	239.67000	0.23967	146.270	17.06		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			1.38640		1.38640	1.38410	1.38410		12.89		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	990.86470		0.09909	975.02370	0.09750	990.865	12.11		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	26.86470		0.00269	34.02370	0.00340	26.865	12.11		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	900.81370		0.09008	886.64780	0.08866	900.814	12.10		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	36.81370		0.00368	45.64780	0.00456	36.814	12.10		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	813.55780		0.08136	801.24280	0.08012	813.558	12.09		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	49.55780		0.00496	60.24280	0.00602	49.558	12.09		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.39700		1.39700	1.39450	1.39450		13.75		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	529.68310		0.05297	534.25000	0.05343	529.683	13.59	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	459.68310		0.04597	489.25000	0.04893	459.683	13.59	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	486.58980		0.04866	491.94290	0.04919	486.590	13.75	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	516.58980		0.05166	546.94290	0.05469	516.590	13.75	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	447.99020		0.04480	453.91110	0.04539	447.990	13.95	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	577.99020		0.05780	608.91110	0.06089	577.990	13.95	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>330,914,680.42</b>	<b>106,531</b>	<b>1 215 957.00</b>	

### j-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.28408	99.94188	11.20050			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		22.55060	108.85858	22.38875			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.11558	100.00011	9.04803			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		11.35320	111.70673	11.27001			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.01804	100.63261	0.01791		201,265,220,000.00		2,000,000	1,000,000.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00735	100.64155	0.00729			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.17586	8.00000	46.14585			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		9.96423	101.73855	9.89654			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		24.29297	105.29362	24.12327		2,758,692,844,000.00		26,200,000	13,774,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		46.02511	105.62267	45.70277		1,668,838,186,000.00		15,800,000	7,900,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		10.88972	100.96284	10.81010			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		12.98177	111.66393	12.88667		1,116,639,300,000.00		10,000,000	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL1	On 22/09/2013	Spot Bond	100.00003	56.93876	100.00003	56.39536			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	73.33241	215.58145	72.44643			0.00	0	7,649,134.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	28.26247	134.94825	28.00467			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.43628	269.82094	2.40223			0.00	0	2,000,000.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	21.71475	100.53123	21.55656			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	39.47073	100.25380	39.17757		4,010,152,000,000.00		40,000,000	10,000,000.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.32949	100.10451	12.23803			0.00	0	1,000,000.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	7.96016	100.10764	7.90112			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.51495	100.11256	7.45920			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.57611	100.11573	7.51991			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	26.62729	113.03853	26.43030		836,485,122,000.00		7,400,000	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	21.33038	102.88112	21.16825			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	32.66787	106.71879	32.43716			0.00	0	322,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	27.61585	101.43096	27.40859			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	21.64611	100.69530	21.48471			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	10.64941	101.53927	10.56941			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	14.92215	101.47729	8.35753			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	8.98799	101.61005	1.36259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On 18/02/2013	Spot Bond	104.93328	101.62445	104.93328	100.83430			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	64.81371	108.48706	64.34984		282,066,356,000.00		2,600,000	1,532,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	58.34844	101.57306	57.78403			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	99.10068	100.00000	98.36479			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	96.92846	100.57314	96.19769			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	73.36558	215.26681	72.48008			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	38.62453	133.33110	38.27530		1,333,311,000,000.00		10,000,000	19,500,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	20.62312	122.14204	20.44823			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.62979	113.35700	8.56053			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	15.57741	123.70523	23.16446			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	15.78883	102.18114	14.73651			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.33638	99.83242	10.25990			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.38993	99.82309	10.31305			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.89976	99.81405	10.81912			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.89599	106.48741	4.85866			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.41511	100.00000	20.26382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	165.75435	3.50947	165.75435	3.47258			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	11.93042	157.68318	11.80935			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.83738	170.05600	2.80701			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	123.58519	143.83197	122.29724			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.32511	172.68858	3.28914			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	73.33664	215.54135	72.45072			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	73.33181	215.58717	72.44582			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	87.93934	100.00000	87.34516			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.57742	71.58015	6.54838			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.57742	71.58015	6.54838			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	93.74370	100.36979	93.06710			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.86608	84.61000	11.80644			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.33109	92.57000	18.23263			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.40666	100.05362	10.32951			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.32571	95.34000	16.23611			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	30.51671	100.00000	30.34335			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.24461	94.00000	15.16180			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.27559	94.99000	14.19746			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond	89.20000	30.05435	89.20000	29.89464			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	28.65298	90.02000	28.49926			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.43750	101.37010	8.37421			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.29532	101.21709	8.74414			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	27.39976	89.83000	27.25299			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	19.29402	136.93312	19.12885			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	23.03784	102.86000	22.90430			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.49240	96.69000	23.35960			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	22.57701	96.61000	22.44946			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.21324	96.38000	22.08796			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.82639	99.94804	8.76101			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	22.27251	121.81240	22.09761			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	70.72318	104.20000	70.31926			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	8.35730	101.30453	8.29600			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.11384	93.54000	20.00284			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.09697	92.85000	18.99216			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.80142	103.39542	2.77785			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	149.61017	2.40592	149.61017	2.38387				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.02927	196.08295	2.00654				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.86205	95.40000	15.77424				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	66.42349	107.27000	66.03675				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.72972	94.09000	15.64255				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.44626	114.69202	12.35311			1,146,920,200,000.00	10,000,000	10,437,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	22.45848	105.76936	22.30101			994,231,984,000.00	9,400,000	5,081,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	9.02082	102.79126	8.95937			760,655,324,000.00	7,400,000	4,159,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	11.51351	101.48825	11.43546			0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	110.44192	16.95627	110.44192	16.83314			0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	125.04605	33.80952	125.04605	33.51928			0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	120.36377	4.00000	120.25035			0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	274.59193	2.39901	274.59193	2.36509			0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	123.88924	5.68238	123.88924	5.63442			0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	128.40915	3.75172	128.40915	3.71921			0.00	0	1,000,000.00	
ACL001	On 31/07/2013	Spot Bond	99.53952	64.71871	99.53952	64.11684			0.00	0	0.00	
ACL017	On 20/03/2013	Spot Bond	100.06620	90.32846	100.06620	89.70228			0.00	0	0.00	
ACL019	On 20/06/2013	Spot Bond	100.07265	76.03534	100.07265	75.11507			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.39728	100.00000	23.22389			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	62.35473	100.53957	61.75687			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	96.79131	101.66199	95.26296			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	62.35473	100.53957	61.75687			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	90.98853	101.42690	89.68504			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	83.36149	102.82057	82.84477			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	24.67410	111.03772	24.49417			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	19.07199	100.83941	18.93268			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	19.32557	100.86237	19.18437			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	22.91836	101.18756	22.75044			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	57.50738	100.06785	56.95823			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	57.46420	100.06721	56.91547			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	18.81833	100.81643	18.68091			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.14691	54.43317	8.11786			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	102.56020	100.00000	101.75685			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	102.56020	100.00000	101.75685			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	42.43289	100.61624	42.12355			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	56.64917	99.86961	56.22986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL071	On 20/06/2015	Spot Bond	100.00000	18.55478	100.00000	18.44937			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.58044	100.00000	15.49193			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.58044	100.00000	15.49193			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	58.03993	100.07583	57.48566			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	16.60302	100.07969	16.47990			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	17.40748	100.08857	17.27839			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	16.24437	100.07573	16.12391			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	16.48671	100.07841	16.36445			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.59333	100.07959	16.47028			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	13.07029	103.08180	12.98200			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	13.07029	103.08180	12.98200			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	13.13739	103.10163	13.04864			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	16.05049	100.07361	15.93147			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	13.13739	103.10163	13.04864			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	13.00317	103.06198	12.91536			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	27.22456	79.64238	27.09380			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	28.16166	100.07204	27.95283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091		On 20/12/2013	Spot Bond	100.07100	58.02171	100.07100	57.59146		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	99.94507	15.74903	99.94507	15.63239		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	100.07100	58.02171	100.07100	57.59146		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.07684	8.47349	100.07684	8.41065		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.07933	8.31099	100.07933	8.24936		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.08039	8.26701	100.08039	8.20571		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.07826	8.05455	100.07826	7.99482		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.06560	57.76381	100.06560	57.33551		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.07361	8.99556	100.07361	8.92886		0.00	0	0.00
ACL101		On 18/01/2013	Spot Bond	101.19124	98.90322	101.19124	98.09629		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	101.31884	76.82288	101.31884	65.83995		0.00	0	0.00
ACL103		On 18/01/2013	Spot Bond	101.19124	98.90322	101.19124	98.09629		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	110.28658	9.83757	110.28658	9.75805		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond	100.06728	39.50720	100.06728	39.21426		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	105.71996	50.20099	105.71996	49.85486		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	100.99526	44.38431	100.99526	44.05967		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	101.18059	8.85001	101.18059	8.78516		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	102.01291	8.79946	102.01291	8.73451		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122	On 20/06/2016	Spot Bond	100.00000	9.27739	100.00000	9.22469				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	44.88395	101.04786	44.55550				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.98364	100.00000	3.95711				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.11583	100.00000	5.08157				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.40221	72.59933	13.34223				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.05707	127.83552	3.03214				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.17449	127.87043	3.14858				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.82762	100.07569	7.76958				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	29.79282	100.62321	29.57562				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	29.79282	100.62321	29.57562				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	44.88395	101.04786	44.55550				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	29.41192	100.51806	29.19770				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	28.23699	100.07299	28.02760				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	28.18678	100.07235	27.97776				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.59645	101.33418	7.53948				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.46390	100.41093	11.37863				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.58591	101.33457	7.52903				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	103.90444	12.75202	103.90444	12.66532		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	103.93140	12.81791	103.93140	12.73075		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.22094	28.18767	100.22094	27.97838		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.59173	11.51853	100.59173	11.43272		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	99.93469	10.96581	99.93469	10.88459		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.07603	7.85948	100.07603	7.80120		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	100.93686	64.90810	100.93686	64.42308		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.27790	39.29062	100.27790	38.99873		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.06196	39.15867	100.06196	38.86831		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.07446	9.86773	100.07446	9.79455		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	100.76536	43.09066	100.76536	42.77612		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.06587	20.15178	100.06587	20.00236		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.06402	19.99579	100.06402	19.84753		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.06760	20.29860	100.06760	20.14809		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.07424	9.84697	100.07424	9.77395		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.07047	9.48374	100.07047	9.41342		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.06619	20.17931	100.06619	20.02968		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.06739	20.28024	100.06739	20.12987		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On 20/03/2022	Spot Bond	102.65284	13.04079	102.65284	12.95156			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	15.58518	100.06844	15.46961			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	20.22519	100.06674	20.07522			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	41.35639	100.09530	41.04966			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	20.42239	100.18292	20.27080			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	39.27136	100.06691	38.98016			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	9.95404	108.26890	9.88331			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.81584	100.07386	9.74306			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.38625	103.66222	4.35348			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	20.27107	100.06728	20.12076			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	20.28947	100.06735	20.13902			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.74275	100.07626	9.67050			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.15867	100.07891	8.09818			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.62956	100.07361	7.57298			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	57.58557	100.07223	57.03565			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	28.40328	100.07839	28.19264			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	20.72896	100.07574	20.57525			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL181	On 20/06/2017	Spot Bond	100.08155	10.26162	100.08155	10.18552			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.74275	100.07626	9.67050			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.21159	100.07944	8.15069			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.11030	100.07796	9.04274			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.75077	100.07839	7.69329			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.88545	100.07515	10.80473			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.95907	100.07965	7.90005			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.09703	100.08103	8.03698			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	57.03131	100.06425	56.48673			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	57.08896	100.06489	56.54383			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.41957	100.06989	15.30523			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.56500	100.07148	15.44958			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.04818	100.08134	7.98850			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.04818	100.08134	7.98850			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.83232	100.08737	10.75198			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.99517	100.07679	8.92847			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.74931	100.08652	10.66958			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.78043	100.08684	10.70048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL199	On 20/06/2017	Spot Bond	100.08737	10.83232	100.08737	10.75198			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.44892	85.50175	6.41099			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.22874	100.08315	8.16772			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.22874	100.08315	8.16772			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	88.22804	103.67806	87.62655			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.04010	100.00000	4.01081			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	29.50947	100.56844	29.29444			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	30.16082	100.63477	29.94092			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	30.59485	100.67892	30.37170			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.13760	101.20949	17.63511			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.75934	101.34649	18.43642			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	17.58638	101.52904	19.50288			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.02539	108.27946	10.94660		931,203,356,000.00	8,600,000	4,400,000.00	
AIR02	On 30/04/2023	Spot Bond	124.59492	11.47958	124.59492	11.38831			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	29.14206	100.00000	28.92611			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	18.05153	115.64616	17.91553		2,127,889,344,000.00	18,400,000	9,258,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	34.84553	100.00000	34.59291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.85127	100.00000	13.75900			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	3.97856	154.79211	3.93871			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	38.34429	129.92747	38.03263			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	101.07300	49.73318	101.07300	99.17611			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	80.17505	101.15622	63.54911			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.29112	99.92565	10.21490			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	11.85279	112.23984	11.76608			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	21.54179	101.18527	21.38396			0.00	0	20,000,000.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.00612	101.23711	8.94010			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	56.15557	100.00000	55.73944			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	20.82476	114.82122	20.66960			0.00	0	144,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.34560	99.81750	9.27645			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	58.59699	100.11329	58.03721			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	63.32900	103.73691	62.89193			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	27.33309	99.83571	27.13084			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	32.08191	105.24488	31.85911			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	12.87682	111.52726	12.78310			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	44.01635	100.88946	43.69470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	104.32215	16.95461	104.32215	16.82414				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	73.82405	99.81811	72.97002				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	19.21582	102.00706	19.07087				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.20250	101.95171	19.05772				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.54198	99.81798	13.44179				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	19.12125	101.94160	18.97710				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.79086	104.59763	12.69219				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.52524	99.81335	18.38819				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.52524	99.81335	18.38819				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.64056	99.81340	15.52485				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.14582	101.35805	16.02472				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	16.97475	102.22265	16.84646				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	19.21582	102.00706	19.07087				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.34781	102.70168	16.22375				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.22996	102.35327	11.14499				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.24077	99.82359	13.14280				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.24209	99.81671	13.14411				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.24209	99.81671	13.14411			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	29.15553	99.82722	28.93982			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	88.47671	99.86832	87.87954			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	17.91296	97.82330	17.78279			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.35394	103.70924	12.25937			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.59169	99.79214	13.49116			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.71056	100.04409	11.62374			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.50500	99.77076	1.49387			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.45819	92.33087	11.37914			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	55.71367	99.87024	55.18257			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	17.09813	99.83486	16.97161			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.07667	99.06007	9.00997			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.61620	99.81958	0.61165			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.82916	104.16088	19.67678			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	18.07369	103.97505	17.93501			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.57470	106.00425	15.45314			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.44735	99.75847	13.34791			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.25359	99.75846	0.25172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.41839	100.00000	6.38193				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.35015	100.00000	19.20675				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.61081	100.00000	17.48030				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.87087	100.00000	10.79031				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.87511	100.00000	10.79362				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.14339	100.00000	13.04600				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.38853	100.00000	11.30414				0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	91.50824	100.20198	90.85811				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	29.27968	102.32067	29.05822				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	18.13680	102.37811	17.99955				0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000				0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.87109	169.54509	1.85215				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.34681	150.32167	9.27658				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.80328	150.48996	10.72205				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.43007	105.72100	9.36433				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond	101.02420	44.63282	101.02420	44.30627			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	79.00627	101.68745	78.32424			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	42.78582	100.66680	42.47377			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	42.34464	100.64029	42.03588			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	78.74076	104.00756	78.05125			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	64.73974	100.90417	64.26659			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	88.39081	101.68177	87.78534			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.81184	100.33377	7.75378			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	27.93988	100.06919	27.73271			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	38.55012	100.00000	38.27063			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	74.12460	100.00000	73.63620			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.80744	101.11913	11.72098			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.86479	101.12772	11.77790			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.03680	101.15348	11.94863			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.60973	101.23934	12.51730			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.18200	101.32517	13.08530			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.78084	101.56516	14.67218			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.32401	100.00000	4.29266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.29250	100.93890	11.20995			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.68684	100.99127	11.60137			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.85575	101.01372	11.76903			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.91204	101.02120	11.82490			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.58711	101.11093	12.49495			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.48587	101.23048	13.38702			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.23064	100.00000	4.19997			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.23064	100.00000	4.19997			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.01868	100.10441	8.95179			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.59603	100.11338	9.52484			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.75347	100.11583	9.68111			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.42519	107.76177	13.32962			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.22575	100.12316	10.14989			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.06524	100.13609	10.98313			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.42568	100.00000	2.40770			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.42568	100.00000	2.40770			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	36.58266	110.26280	36.32168		1,675,994,560,000.00	15,200,000	7,796,000.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	100.53667	8.69893	100.53667	8.63556			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	97.08772	99.53343	96.32267			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	69.02713	96.69296	68.64440			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	94.34770	99.39485	93.62606			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	90.86446	99.18162	90.19636			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.53908	100.49749	15.42592			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.21012	100.00000	7.15785			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.57577	100.60117	7.52055			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.55942	100.49926	15.44611			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.89500	100.52855	15.77922			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.50484	100.58172	16.38456			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	19.04147	100.80214	18.90243			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.75934	101.17004	14.65122			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	77.44449	100.10916	76.48761			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.17136	79.61816	100.17136	78.93483			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	58.15064	100.07370	57.71943			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	75.79245	100.27042	75.34751			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.38745	100.00000	8.32530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond	112.83919	31.50148	112.83919	31.26876			857,577,844,000.00	7,600,000	3,936,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.49635	121.22515	16.36730			0.00	0	148,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.43035	101.55684	14.32428			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	44.18666	100.95576	43.86357			807,646,080,000.00	8,000,000	4,000,000.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.50760	108.79348	16.38919			5,613,743,568,000.00	51,600,000	8,929,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	14.82108	109.29382	14.71436			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.70878	101.38676	11.62284			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	15.96788	110.62195	15.85368			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	22.13834	100.52977	21.97708			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.47526	105.82127	12.38776			740,748,890,000.00	7,000,000	5,964,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.04593	100.81182	10.96527			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	14.91220	105.70562	14.80939			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	10.05144	100.97754	9.97793			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.59069	100.26196	10.51202			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	10.81131	123.26011	10.72609			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.56503	119.72199	10.48365			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.45968	123.54995	12.36073			0.00	0	37,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	100.40002	14.80076	100.40002	14.69069			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	20.20037	107.22537	20.05716			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	31.57385	100.86678	31.34065			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	101.71421	101.10082	100.94950			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	34.35510	102.24997	37.28203			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	22.93250	102.59156	26.42966			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	22.64609	100.41408	22.47766			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	93.97141	100.11325	93.31972			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	43.50398	100.18762	43.18105			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	76.03523	100.07319	75.11496			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	87.93934	100.00000	87.34516			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	87.93934	100.00000	87.34516			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	87.93934	100.00000	87.34516			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	87.93934	100.00000	87.34516			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	76.03523	100.07319	75.11496			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	76.03523	100.07319	75.11496			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	62.31707	100.53672	61.71959			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	76.05349	100.07373	75.13300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118	On 20/06/2013	Spot Bond	100.06833	75.87094	100.06833	74.95269			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	75.72490	100.06400	74.80844			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	84.96982	100.60353	83.84139			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	22.55470	101.15466	22.38949			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	79.68589	99.83222	79.00375			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	22.41324	101.14186	22.24908			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	57.50001	100.06829	56.95094			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	57.24813	100.06451	56.70148			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	23.16071	101.20948	22.99099			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	60.32086	100.61649	59.75464			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	60.32055	100.58787	59.75446			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	62.99309	100.59448	62.38882			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	76.09000	100.07482	75.16906			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	75.96222	100.07103	75.04284			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	57.75191	100.07206	57.20040			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	65.98232	106.64650	65.51658			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	89.48487	103.71200	88.88822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149	On 20/09/2013	Spot Bond	104.51633	63.69722	104.51633	63.25490			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	61.78200	100.85780	61.20086			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	41.32060	100.09542	41.01413			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	58.67929	100.79729	58.24135			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	58.67929	100.79729	58.24135			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	97.32153	101.28023	95.78224			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	22.99365	100.83563	22.82570			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	16.82726	100.00000	16.70256			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	16.64247	100.00000	16.51914			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	49.24496	100.00000	48.88794			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	49.24496	100.00000	48.88794			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	49.24496	100.00000	48.88794			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	49.24496	100.00000	48.88794			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	49.24496	100.00000	48.88794			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	49.24496	100.00000	48.88794			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	16.19577	100.07575	16.07566			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	49.24496	100.00000	48.88794			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	88.06108	100.04314	87.46587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175	On 31/03/2013	Spot Bond	100.23356	88.59478	100.23356	87.99502				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	88.25347	100.08420	87.65674				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	88.25753	100.05746	87.66091				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.97008	100.00000	45.63680				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.59667	100.06980	12.50326				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	15.17779	100.15069	15.06516				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.52560	99.78582	10.45524				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.17779	100.15069	15.06516				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	11.80870	101.41261	11.72008				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	45.22630	100.22617	44.89047				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	46.29713	100.17009	45.95352				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.85625	108.36668	7.80098				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.20074	99.52839	14.09822				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.86829	108.34841	3.83856				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.54646	102.60151	15.44012				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195	On 15/06/2014	Spot Bond	100.25498	46.51769	100.25498	46.17218				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.17779	100.15069	15.06516				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.17779	100.15069	15.06516				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.40016	107.96614	4.36610				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.06078	107.75628	7.99847				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.61745	100.11142	14.50903				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	90.24499	100.00002	89.62546				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	90.62493	100.07054	89.99667				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	76.46604	100.08593	75.54047				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	59.62544	100.10498	59.18318				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	25.65396	101.25895	30.34413				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	25.71916	101.27689	30.40387				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.70134	105.79026	13.60579				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	25.91842	101.32709	25.69989				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	25.82154	101.30689	25.62796				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.64959	101.18509	10.57157				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.64761	101.19643	10.56960				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.71142	105.99233	13.61565				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond	105.99233	13.71142	105.99233	13.61565				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	43.47479	107.65143	43.13078				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	43.74944	110.88445	43.39408				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.41143	104.90153	12.32546				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.40304	100.07790	11.31848				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.28359	100.08711	12.19249				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	77.48748	100.16277	76.52573				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	77.50233	100.16385	76.54039				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	21.95543	101.18605	21.79457				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	21.95543	101.18605	21.79457				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	46.65247	100.17539	46.30622				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	100.68902	100.85155	99.90222				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	97.31829	101.40617	95.77722				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	97.31829	101.40617	95.77722				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.93761	100.16285	15.81934				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.96011	100.71861	9.88742				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	97.33741	100.63163	96.60317				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond	100.07925	10.27754	100.07925	10.20133			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.51003	100.51081	21.35337			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.29474	100.54638	10.21974			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.09523	103.07581	13.00678			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.09523	103.07581	13.00678			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.45770	100.51075	21.30143			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.47674	100.51227	21.32032			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.14517	99.62826	15.03574			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.86260	100.86363	14.75402			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	20.36619	100.17567	20.21503			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.55812	100.84631	14.45177			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	19.93267	99.94994	19.78502			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	19.93267	99.94994	19.78502			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	19.93267	99.94994	19.78502			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	19.93267	99.94994	19.78502			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	19.93267	99.94994	19.78502			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	20.09649	99.94850	19.94764			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.46365	99.94597	9.39355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257	On 26/03/2017	Spot Bond	99.94597	9.46365	99.94597	9.39355				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.46365	99.94597	9.39355				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.46365	99.94597	9.39355				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.46365	99.94597	9.39355				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.51496	99.94556	9.44448				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	11.79388	110.57517	11.70816				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	41.14997	100.09271	40.84477				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	29.62195	100.59304	29.40605				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	84.99742	99.85267	84.42639				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	39.60114	100.09928	39.30742				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	39.60114	100.09928	39.30742				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.72893	101.01926	10.65044				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.35145	100.09028	11.26727				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.05106	100.79299	13.94847				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.90747	100.10632	12.81173				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.58701	100.07520	9.51591				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.53511	100.07467	9.46440				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond	100.07203	9.58746	100.07203	9.51636			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.86306	100.58176	9.79118			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.41703	100.62464	11.33379			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.38924	100.62450	11.30621			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.56670	100.07182	9.49575			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	23.11415	100.10367	22.94271			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.91868	100.32695	9.84497			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	20.17977	100.05044	20.03016			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	19.86523	99.94992	19.71808			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	15.61334	100.07255	15.49756			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.52095	100.08473	10.44292			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.52095	100.08473	10.44292			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.52095	100.08473	10.44292			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.52095	100.08473	10.44292			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.57888	100.79550	9.50894			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.23959	100.46527	9.17084			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.64440	99.93367	10.56557			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.64440	99.93367	10.56557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	99.93449	10.54176	99.93449	10.46368			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.42511	99.84728	10.34796			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.54176	99.93449	10.46368			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.50189	99.84633	10.42418			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.52832	100.08705	1.51698			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.42511	99.84728	10.34796			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.45096	99.84728	10.37361			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.50189	99.84633	10.42418			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.68529	100.00000	5.64315			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.79015	100.00000	5.74724			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.52839	100.08579	1.51706			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.53331	100.00000	1.52194			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.53331	100.00000	1.52194			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.53331	100.00000	1.52194			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.97088	100.00000	23.81293			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.97088	100.00000	23.81293			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.68984	35.42491	0.68799			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN44	On 31/03/2013	Spot Bond			156.72722	77.60476	156.72722	76.85829				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond			100.26956	92.50997	100.26956	91.84764				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond			100.26726	92.46648	100.26726	91.80448				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond			100.00000	139.50996	100.00000	138.42810				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond			156.52494	120.14928	156.52494	118.92137				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond			100.26496	92.42300	100.26496	91.76131				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond			154.89181	84.17524	154.89181	83.30641				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond			100.90305	94.68469	100.90305	93.27397				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond			100.90305	94.68469	100.90305	93.27397				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond			164.96027	6.09620	164.96027	6.02794				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond			98.96405	84.23163	98.96405	83.70278				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond			98.95402	84.24906	98.95402	83.72015				0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond			100.26726	92.46648	100.26726	91.80448				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond			100.26726	92.46648	100.26726	91.80448				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond			100.00000	14.31248	100.00000	14.20641				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	86.47424	102.57148	85.90264				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	127.81539	8.06746	127.81539	8.00201				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	19.60933	80.28000	19.51458				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.66012	80.11138	19.56527				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.48721	101.51920	10.40845				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.48721	101.51920	10.40845				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.55673	100.07895	11.47103				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.98328	100.07296	10.90184				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.84698	100.07419	9.77396				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	77.43583	101.51807	76.78137				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.95030	100.07839	9.87651				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	8.39127	101.17107	10.04309				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	17.70872	112.14249	17.57854				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	85.22352	102.77374	84.66789				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.39103	104.83082	10.31910				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.00068	123.34967	10.91391				0.00	0	339,547,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	109.68398	17.88178	109.68398	17.75336			0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.34825	116.79754	12.25448			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.29206	5.86800	105.24158			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	29.22521	100.46415	29.01012			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.98439	100.49279	9.91169			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	21.34734	100.39083	21.18860			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	17.12420	100.94063	16.99901			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	89.64401	100.39538	88.98577			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	87.29307	100.24848	86.66969			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	86.99441	100.00000	86.40925			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	96.26157	101.25137	95.49656			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	86.45279	101.22658	85.86677			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	39.55192	102.15380	39.25319			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	22.11311	102.26580	21.94593			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	56.54612	102.03232	56.11949			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	66.92032	105.76710	66.45875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	127.91650	15.72887	127.91650	15.60120		3,658,411,900,000.00	28,600,000	14,300,000.00	
DV22	On 07/02/2020	Spot Bond	116.63462	12.22040	116.63462	12.12920		1,003,057,732,000.00	8,600,000	66,594,000.00	
DV23	On 27/02/2023	Spot Bond	119.62218	11.94975	119.62218	11.85875		5,622,242,460,000.00	47,000,000	104,839,000.00	
E170	On 01/08/2020	Spot Bond	146.45461	15.15494	146.45461	15.01979		0.00	0	23,068,400.00	
EDC01	On 04/04/2016	Spot Bond	104.01633	15.74214	104.01633	15.62132		0.00	0	0.00	
EFC01	On 31/08/2014	Spot Bond	100.57434	23.27256	100.57434	23.09921		0.00	0	0.00	
EFC02	On 31/08/2015	Spot Bond	100.62205	9.47928	100.62205	9.40864		0.00	0	0.00	
EFC03	On 31/08/2016	Spot Bond	100.65378	3.85990	100.65378	3.83113		0.00	0	0.00	
EFC04	On 31/08/2017	Spot Bond	100.68546	1.57093	100.68546	1.55922		0.00	0	0.00	
EL15	On 29/06/2015	Spot Bond	128.03785	11.03984	128.03785	10.95016		0.00	0	35,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.56000	118.67562	1.56000	118.58722		0.00	0	40,500,000.00	
EL29	On 19/11/2029	Spot Bond	104.49020	2.09692	104.49020	2.08107		0.00	0	0.00	
EMM01	On 28/07/2020	Spot Bond	117.22671	13.88222	117.22671	13.77819		0.00	0	0.00	
EMM02	On 11/03/2021	Spot Bond	117.96601	12.56405	117.96601	12.46787		0.00	0	0.00	
EMM03	On 04/05/2024	Spot Bond	108.44717	10.98886	108.44717	10.91024		0.00	0	0.00	
EPF001	On 19/08/2015	Spot Bond	100.61804	16.46598	100.61804	16.34596		0.00	0	0.00	
EPFC02	On 07/11/2013	Spot Bond	100.74391	63.49626	100.74391	63.03285		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC03	On 18/02/2013	Spot Bond	100.55022	91.20609	100.55022	90.52375			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	97.39956	100.00000	96.66538			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.65007	100.00000	35.38588			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	91.22838	100.00000	90.58441			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	35.95049	100.00000	35.58214			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	25.94808	124.62183	25.72476			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	23.46054	105.65441	23.29620			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	17.28464	106.40064	17.14927			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.79275	101.27791	11.70628			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	30.78395	100.72291	30.55933			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.21553	100.66122	29.99517			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00123	100.64003	0.00122			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	30.91507	100.73714	30.68947			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00122	100.71039	0.00121			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	61.01830	100.58516	60.44569			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	29.73430	100.60896	29.51756			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.64881	100.62801	16.52743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA13	On 17/08/2013	Spot Bond	100.58802	61.03109	100.58802	60.45835				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00124	100.58833	0.00123				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00123	100.61654	0.00122				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.64737	107.62781	19.50843				0.00	0	10,350,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	10.73575	115.04070	10.65564			506,179,080,000.00		4,400,000	503,963,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	12.71246	123.79417	12.61298			24,758,834,000.00		200,000	260,100,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	9.74955	101.89369	9.68360			71,325,583,000.00		700,000	110,868,000.00
ES33	On 15/09/2033	Spot Bond	8.53000	92.56328	8.62000	91.70342			10,236,000,000.00		1,200,000	591,218,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.59881	100.52379	16.47791				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	54.39217	101.23849	51.07686				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	86.06704	100.14918	85.46158				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.21290	100.00000	12.12436				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.88465	100.00000	11.79849				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	61.68268	100.72700	61.10312				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	61.78926	100.75346	61.20857				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	62.13024	100.83807	61.54592				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	62.32197	100.88562	61.73562				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond	106.83968	33.21924	106.83968	32.98442		3,226,558,336,000.00	30,200,000	15,406,000.00	
FRB05	On 21/12/2018	Spot Bond	102.29365	9.45567	102.29365	9.39150		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	100.22508	11.95540	100.22508	11.86662		0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	100.22502	8.63588	100.22502	8.57175		0.00	0	0.00	
FRB10	On 25/01/2017	Spot Bond	101.16350	10.98456	101.16350	10.90409		0.00	0	0.00	
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01661	101.09860	0.01648		0.00	0	0.00	
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.07588	109.77327	11.98911		0.00	0	20,000.00	
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.39418	98.22086	9.32567		1,178,650,320,000.00	12,000,000	6,000,000.00	
FRBI01	On 30/06/2014	Spot Bond	100.00000	52.58093	100.00000	52.19654		0.00	0	0.00	
FRBI04	On 31/03/2013	Spot Bond	215.70757	73.31912	215.70757	72.43295		0.00	0	0.00	
FRBI07	On 07/07/2013	Spot Bond	105.50847	69.17129	105.50847	68.77447		0.00	0	0.00	
FRBI22	On 31/01/2022	Spot Bond	127.58470	3.81800	127.58470	3.78508		0.00	0	0.00	
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.40643	273.62971	2.37248		0.00	0	0.00	
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.40138	149.98730	2.37933		0.00	0	0.00	
FRBI33	On 07/12/2033	Spot Bond	199.45863	1.99846	199.45863	1.97580		0.00	0	0.00	
FRBN04	On 15/09/2015	Spot Bond	121.07209	22.42363	121.07209	22.24839		0.00	0	0.00	
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.66156	100.00000	27.47628		0.00	0	0.00	
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.66156	100.00000	27.47628		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.56469	52.69690	3.55231				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.40785	33.20196	3.39983				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.67535	31.98407	3.66698				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	40.07692	100.55103	39.80875				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	95.67743	101.09338	94.24234				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.39599	100.83125	14.29084				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	43.59607	100.12935	43.27263				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	40.25403	100.07866	39.95552				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.04859	100.80714	13.94600				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.04859	100.80714	13.94600				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.40481	100.52930	10.32734				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.84226	100.79281	13.74118				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.35154	100.08975	11.26735				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	83.63758	100.50743	82.54223				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.61344	100.15766	15.49758				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.00264	100.07580	9.92847				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.85353	100.08460	10.77303				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC114	On 20/06/2014	Spot Bond	100.10209	41.63995	100.10209	41.33109			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.22189	98.00000	10.14453			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.92231	100.00000	9.84576			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.46147	100.15523	15.34674			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.83232	100.08737	10.75198			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.80340	100.10732	12.70844			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.68499	100.11620	13.58348			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.38613	100.08283	10.30911			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.25859	102.36455	11.17339			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.91901	100.12857	14.80833			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.67667	100.08579	10.59749			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.62821	100.00000	7.56935			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.46459	100.10168	11.37956			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.46238	100.12161	13.36251			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.48113	100.09179	10.40340			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.10889	100.09811	11.02650			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.84534	100.11547	12.75005			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	11.99810	100.10701	11.90910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC132	On 20/09/2017	Spot Bond	100.12057	13.35780	100.12057	13.25870			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.11073	100.12805	14.00604			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.81395	100.11516	12.71890			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.44788	100.11151	12.35555			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.26582	100.09968	11.18226			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.07751	100.09779	10.99535			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.62970	100.12327	13.52859			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.47283	100.12172	13.37288			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.04405	100.11745	12.94728			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.65062	100.12348	13.54935			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.73659	100.10439	11.64953			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.52299	100.09221	10.44494			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.01610	100.07700	8.94925			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.24667	100.12940	14.14097			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	29.49954	100.09221	29.28076			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.56965	100.10419	18.43190			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.07297	100.72629	12.97758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond	100.09926	18.11418	100.09926	17.97984			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	9.85331	100.08547	9.78024			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.42022	98.00000	1.40947			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.95796	100.08652	9.88410			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.13123	100.07817	9.06352			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.41379	100.08103	9.34398			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.18639	100.10890	12.09599			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	51.04585	100.20368	50.55783			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	35.57943	100.21459	35.31527			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	51.04585	100.20368	50.55783			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	35.49663	100.19795	35.23312			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.52875	100.07944	1.51742			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.62649	100.38297	0.62183			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	40.45330	100.57737	40.18256			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	32.73745	101.33365	32.49728			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	21.60155	100.08266	21.44136			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.82595	100.08218	16.70117			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	66.61265	101.28616	66.12417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	98.45245	9.80954	98.45245	9.73785				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	90.03946	115.36525	89.27724				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	76.99405	101.29693	76.34621				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	39.61391	100.06887	39.32017				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.26144	101.11641	10.18630				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.72418	115.36587	7.66705				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.02773	100.08387	11.93854				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.11988	100.08483	12.03000				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.91606	115.54905	5.87225				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	27.88592	113.64754	27.71246				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.42468	115.36587	5.38455				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.57612	117.71276	6.52668				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.12687	118.00209	9.06859				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.44467	101.27177	11.36076				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.61139	100.00000	18.47348				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.27701	100.20020	18.14133				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond	100.17418	16.64667	100.17418	16.52311			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.31891	4.73000	107.21146			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.84923	100.17741	16.72416			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.83992	100.07144	10.75954			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.96629	100.08326	11.87755			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	31.33288	100.11237	31.10046			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.48145	100.09907	13.38145			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.09246	100.09502	12.99535			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	89.81964	100.06298	89.19701			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	89.82783	100.06521	89.20513			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	89.86246	100.06023	89.23954			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	89.94719	100.06131	89.32368			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.44883	100.08049	10.37135			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.83631	100.16123	15.71879			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.43846	100.08038	10.36105			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	23.36955	97.80179	23.19977			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.35293	100.16949	16.23157			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.48282	100.83728	14.37703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On 02/08/2013	Spot Bond	99.94942	63.89667	99.94942	63.30033				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	65.59422	101.49845	64.97384				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	64.08992	99.46188	63.49430				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	65.12177	103.49133	64.49544				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	64.72398	97.69123	64.13175				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	63.90848	100.87998	63.30723				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	64.36710	101.02852	63.76076				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	64.93009	101.21079	64.31749				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	65.28333	101.32512	64.66680				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	16.69845	144.28965	16.53860				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	60.70422	100.90946	60.12035				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	31.70633	103.60434	31.46909			1,864,878,120,000.00	18,000,000	10,000,000.00	
FRJ15	On 04/04/2015	Spot Bond	101.69223	18.71878	101.69223	18.57798				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	13.96953	103.43851	13.86516				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.52200	102.25429	8.45759				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.29115	101.76484	8.23009				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.23246	100.00000	13.15729				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	261.70847	2.50269	261.70847	2.46842			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.40828	273.38978	2.37433			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.54520	256.75899	2.51079			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.45860	123.65104	3.43156			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.24103	101.04016	8.18072			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.80312	123.78317	3.77104			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	10.87144	101.29456	12.54569			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.13513	101.45459	10.05905			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	64.60719	101.10626	63.99819			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	8.10432	100.92257	8.04508			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	57.67894	100.00005	57.25150			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	3.11201	98.38735	3.08987			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	87.02647	101.21006	86.43125			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	89.59398	100.00000	88.97609			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	83.59843	100.42877	82.49949			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.88815	100.00000	0.88170			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.55903	104.97509	12.46185			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	80.56772	100.28475	79.52360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS71	On 08/06/2013	Spot Bond	100.19981	79.19684	100.19981	78.18857			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.77124	100.80772	7.71449			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.62834	101.07593	16.50393			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.65777	100.44759	8.59335			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	39.63103	100.17395	39.33688			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.04054	100.76967	14.92831			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	29.56084	100.98200	30.68687			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	62.39119	100.85889	61.80432			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	2.07967	102.64440	2.06390			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	62.24289	100.85054	61.78821			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.52863	108.09035	2.50914			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.57667	101.11747	1.56512			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	55.37894	100.16642	54.96795			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	33.71173	107.16699	33.47282		300,067,572,000.00	2,800,000	1,477,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	24.94522	108.33117	24.76689		216,662,340,000.00	2,000,000	963,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	13.92674	107.16932	13.82805		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	109.08100	12.01181	109.08100	11.92546		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	117.62764	11.98775	117.62764	11.89668			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	9.78515	108.91524	9.71489		522,793,152,000.00	4,800,000	2,859,000.00	
FRX24	On 10/12/2024	Spot Bond	118.59653	9.91481	118.59653	9.83901			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.27617	109.40010	12.18915			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.08256	86.57971	11.01704			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.09342	100.55204	14.98102			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	16.49283	101.32185	16.37186			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	19.12734	101.40666	18.98382			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.40054	107.64302	13.30575			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	97.45233	100.00000	96.74272			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	101.69573	100.00000	100.89915			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	94.26081	100.00000	93.57610			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	95.76856	100.79486	95.01471			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	88.98741	100.37860	88.33885			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	91.99581	99.24126	91.31062			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	85.04347	98.75737	84.46043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB85	On 25/01/2013	Spot Bond	100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	97.08744	99.54346	96.32231			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	99.99925	100.00000	99.99905			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	99.74328	50.06430	99.74328	50.06426			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	99.45777	99.49715	98.65535			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	95.57284	99.45694	94.83195			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	94.59042	99.40089	93.86503			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	99.99986	100.00000	99.99966			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	99.99884	100.00000	99.99864			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99857	100.00000	99.99837			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.12454	101.20169	7.07118			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	8.85155	101.57032	8.78504			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.70017	100.58455	1.68318			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.69929	100.59878	1.68231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.69760	100.62628	1.68062			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.00400	100.00000	1.98853			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.69550	100.66039	1.67854			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.69259	100.70773	1.67565			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	28.69054	100.25900	28.47743			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.21371	101.08226	13.11699			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	16.20113	101.25499	16.08236			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.65714	100.11004	10.57809			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	22.61653	101.64234	22.45016			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.64331	100.23736	8.57912			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	10.97538	99.99999	10.89405			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	16.00480	101.18024	15.88754			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.55160	100.20054	8.48812			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	99.17692	100.97196	98.36729			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	98.62854	101.50868	103.27724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B3	On 19/01/2013	Spot Bond	101.50868	98.62854	101.50868	103.27724			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	70.04426	100.00000	69.64743			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	77.47018	100.00000	77.03007			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	65.03631	101.18125	66.25675			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	16.22720	101.21718	17.75686			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	18.66765	107.10005	18.52379			0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	101.59173	98.62743	101.59173	103.51017			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	65.07800	101.22625	66.36796			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	16.51693	101.28016	18.13019			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	16.88086	117.06290	16.74015			0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	101.69896	98.62601	101.69896	103.81103			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	65.15302	101.30724	66.56807			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	16.88905	101.36111	18.60978			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.77360	114.94363	17.62781			0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	102.07916	98.62094	102.07916	104.87850			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	65.25297	101.41519	66.83477			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	17.34325	101.46001	19.19534			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F2	On 19/01/2013	Spot Bond	102.24978	98.61866	102.24978	106.19507				0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	102.77072	98.61173	102.77072	108.13916				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.48813	120.49879	12.39248			48,199,516,000.00		400,000	33,115,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.36587	278.97229	2.33207				0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.36222	279.46415	2.32842				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.53372	109.78196	12.44462			21,956,392,000.00		200,000	29,524,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.51030	110.08516	12.42117				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.99000	115.08622	0.99000	115.00604				0.00	0	183,000,000.00
I2038	On 31/01/2038	Spot Bond	1.67000	115.60092	1.67000	115.51403			6,680,000,000.00		4,000,000	25,912,000.00
I2050	On 31/12/2050	Spot Bond	1.87000	119.90912	1.87000	119.81675			11,407,000,000.00		6,100,000	56,015,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	23.65242	94.50000	23.52344				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	26.08577	111.10415	25.89546				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	92.17454	100.38955	91.52173				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	20.64039	101.98179	20.48474				0.00	0	1,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	20.04136	100.56090	19.89210				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	73.50112	99.93156	72.64019				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	59.05635	100.23834	58.61779				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	39.77975	100.38793	39.48395			1,606,206,880,000.00		16,000,000	8,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On 15/03/2014	Spot Bond	104.99431	45.32152	104.99431	45.00566				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	17.24126	110.23108	17.11626				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.65290	114.54738	12.55830				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	41.70122	103.99743	41.41440				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.48866	101.06758	43.17036				0.00	0	10,000,000.00
IBL25	On 18/08/2014	Spot Bond	100.58995	29.48727	100.58995	29.27236				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	28.36403	111.22906	28.14291				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	14.99961	108.02289	14.89437				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	30.41627	100.81617	30.19413				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.47961	100.86946	11.39574				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.15743	123.12082	5.11725				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	3.38426	127.68743	3.35712				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	19.46050	99.85267	19.31648				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	8.95611	99.84531	8.88983				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.32542	108.72274	11.24467				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	20.26103	100.33316	20.11044				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.38610	100.11008	9.31648				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	100.65809	9.80124	100.65809	9.72976			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	8.90540	102.66026	8.84479			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.56050	99.50921	7.41182		48,560,494,480.00	488,000	262,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	82.88542	100.00000	82.37060			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00136	100.00000	0.00135			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	21.01272	100.89947	20.87171			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	21.01272	100.89947	20.87171			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.51540	101.97863	10.44500			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	7.96841	100.89947	7.91494			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.25772	100.90751	14.15121			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.04704	100.84756	13.94216			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.26446	99.83295	14.15892			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	19.07071	114.58662	18.92885			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	27.88800	99.86601	27.68158			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	27.88800	99.86601	27.68158			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.00552	100.72296	10.92521			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.87775	100.00000	7.81937			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	67.98561	101.81841	67.34085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN02E	On 06/08/2013	Spot Bond	101.39919	62.72162	101.39919	62.12890			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	61.40474	101.19088	60.82551			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.35694	103.56174	26.17529			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	58.99194	100.41740	60.33319			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	62.30092	100.58388	61.84191			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	81.40513	101.41671	80.90149			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	15.99673	101.24311	15.87947			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	65.97540	100.00000	65.60060			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	99.62049	99.72781	99.62049	98.92006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND304	On 22/01/2013	Spot Bond		99.50873	97.86554	99.50873	97.08842			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond		99.40818	96.07508	99.40818	95.32678			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond		99.30784	94.35237	99.30784	93.63129			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond		99.19658	92.69441	99.19658	91.99912			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond		99.09525	91.09644	99.09525	90.42551			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond		98.99412	89.55572	98.99412	88.90788			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond		98.88812	88.06979	98.88812	87.44385			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond		98.78695	86.63484	98.78695	86.02968			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond		98.68599	85.24870	98.68599	84.66328			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond		100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond		100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond		100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond		100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond		100,000.00000	0.36733	100,000.00000	0.35657			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond		100.00000	78.49462	100.00000	77.99145			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond		100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond		100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond		100.00000	77.99145	100.00000	77.49469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND322	On 28/04/2013	Spot Bond	100.00000	77.82516	100.00000	77.33051				0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	77.65957	100.00000	77.16702				0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422				0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	77.33051	100.00000	76.84211				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067				0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.51992				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.35983				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.20042				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.04167				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	76.20042	100.00000	75.72614				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	66.10080	100.00000	65.72529				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	65.22793	100.00000	64.85737				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	64.36657	100.00000	64.00091				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	62.67784	100.00000	62.32177				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND339	On 25/09/2013	Spot Bond	100.00000	61.73282	100.00000	61.38212			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	61.03342	100.00000	60.68669			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	60.22745	100.00000	59.88531			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	59.43213	100.00000	59.09451			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	58.64732	100.00000	58.31415			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	57.87286	100.00000	57.54409			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	57.10864	100.00000	56.78421			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	56.35450	100.00000	56.03436			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	55.61032	100.00000	55.29441			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	54.87598	100.00000	54.56423			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	54.15132	100.00000	53.84369			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	53.43624	100.00000	53.13267			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	52.73060	100.00000	52.43104			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	95.58988	100.81810	94.61699			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	99.39213	100.70300	98.62254			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	86.64096	100.70818	85.46858			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.32730	101.98370	16.20418			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	16.07166	106.31357	15.94589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond	104.39662	15.47893	104.39662	15.35974			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.02244			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	89.90148	100.00000	89.24205			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.75499	99.99991	8.69012			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	94.21006	100.00000	93.52572			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	31.04081	100.36848	30.81003			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.20215	100.00021	10.12655			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	90.00917	100.00000	89.38266			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.82651	6.50000	101.77284			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	84.51765	101.36114	83.94413			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	82.63458	101.10456	99.45352			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.57291	100.08473	10.49450			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	26.41951	101.44140	26.22122			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	92.21467	100.25042	91.55456			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	79.66541	100.25042	78.64646			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	89.76760	100.08567	89.14231			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	89.60255	100.07206	88.97993			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING173	On 28/02/2013	Spot Bond	100.37849	93.76160	100.37849	93.07824			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	82.47461	100.38408	81.40488			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	58.78384	100.38408	60.09642			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	93.77042	100.37919	93.08701			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.04244	100.00000	14.93338			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.62716	100.00000	9.55736			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	97.57097	100.96288	96.78731			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	77.37058	100.27920	76.44385			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	74.05747	100.08647	73.15376			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	79.03278	100.00000	78.34950			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	94.22778	100.90615	92.83076			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	64.68717	100.92542	64.21432			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	64.68717	100.92542	64.21432			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	65.79439	101.29332	65.31188			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	45.67464	100.00000	45.33618			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	28.40377	102.06095	28.18942			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	27.41685	101.68471	27.21510			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	60.67179	100.42003	60.22050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	101.24581	18.72737	101.24581	21.68341				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	11.54122	101.27443	12.70832				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	8.67280	101.29354	9.11573				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.65126	107.00679	12.56221				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	43.95652	105.51634	43.64892				0.00	0	244,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	15.59427	100.55058	15.47814				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	12.88092	111.16948	12.78689				0.00	0	13,005,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	30.85108	100.64446	30.62612				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	21.42746	100.00026	21.26868				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	21.61312	106.83400	21.46118				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.67581	100.08056	9.60406				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.68383	100.38986	8.61925				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	3.59313	117.02647	3.56624				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.81291	129.51692	2.78813				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	58.70296	100.38643	60.01547				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.88792	99.81973	7.82957				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.53823	101.53934	7.48160				0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV024	On 27/07/2022	Spot Bond	101.19270	9.34212	101.19270	9.27366	0.00	0	0.00	0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.25891	100.25130	0.25699	0.00	0	0.00	0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.92795	99.94061	7.86923	0.00	0	0.00	0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	65.25702	100.95973	66.13098	0.00	0	0.00	0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	3.03072	92.45654	2.99615	0.00	0	0.00	0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.94340	95.34778	2.90633	0.00	0	0.00	0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	61.70728	100.52241	61.25290	0.00	0	0.00	0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	91.12029	103.46133	90.48720	0.00	0	4,000,000.00	0.00	0	4,000,000.00
IV07	On 31/03/2013	Spot Bond	99.88087	88.18505	99.88087	87.58979	0.00	0	0.00	0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	15.14925	114.89453	15.03570	0.00	0	0.00	0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.42990	101.30356	11.34607	0.00	0	0.00	0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.78306	129.51692	2.75855	0.00	0	0.00	0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	96.81698	100.00000	96.05263	0.00	0	0.00	0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959	0.00	0	0.00	0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.02244	0.00	0	0.00	0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.46078	0.00	0	0.00	0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	70.24225	100.00000	69.84321	0.00	0	0.00	0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	65.72529	100.00000	65.35191	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
IVA302	On 10/01/2013	Spot Bond	99.69055	50.07753	99.69055	50.07749			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	99.59249	99.18808	99.59249	98.38923			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	97.34683	99.47998	96.57812			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	95.57613	99.37949	94.83576			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	93.87208	99.27921	93.15849			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	92.23182	99.16760	91.54363			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	90.65053	99.06633	89.98632			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	89.12561	98.96527	88.48413			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	87.65467	98.85919	87.03478		197,718,380,000.00	2,000,000	2,000,000.00	
IVA311	On 14/03/2013	Spot Bond	98.75808	86.23393	98.75808	85.63451			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.25773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA319	On 12/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.10288			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	75.41322	100.00000	74.94867			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.64213			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.03651			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	74.33809	100.00000	73.88664			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.58871			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	73.73737	100.00000	73.29317			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA337	On 12/09/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	59.20683	100.00000	58.87049			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	58.42499	100.00000	58.09309			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	57.65347	100.00000	57.32595			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	56.89214	100.00000	56.56895			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	56.14087	100.00000	55.82194			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	55.39951	100.00000	55.08479			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	54.66795	100.00000	54.35738			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	53.94604	100.00000	53.63958			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	53.23367	100.00000	52.93126			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	52.53071	100.00000	52.23228			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	78.75666	99.74330	78.09053			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.34586	100.81205	8.28492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On 29/04/2014	Spot Bond	101.01716	44.51377	101.01716	44.18812			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	17.53380	101.02507	17.40551			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	101.09934	52.39953	101.09934	52.39949			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	63.86465	100.81807	63.26413			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	98.87867	100.68775	98.11711			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	89.99901	100.65963	88.73605			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	79.50980	100.00000	79.02101			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	59.36432	100.00000	58.93393			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	10.11249	101.04078	10.03850			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	96.43980	100.00000	95.02156			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	96.12855	100.00000	94.71490			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	106.48349	105.05151	105.61647			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	99.69483	104.62962	98.94118			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.18325	102.42188	2.16834			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.65003	101.21431	1.63793			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	102.28386	100.00000	101.48891			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	88.40928	100.00000	87.81326			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.13590	153.49881	11.03127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On 25/10/2013	Spot Bond	101.46222	65.88386	101.46222	65.39998				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	19.81059	100.47188	19.66317				0.00	0	6,000,000.00
LGL02	On 13/08/2017	Spot Bond	103.08494	12.58858	103.08494	12.50354			1,133,934,340,000.00	11,000,000		6,488,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.36985	101.72477	1.36060				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.23927	100.30391	9.17062				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	19.75319	100.60223	19.62097				0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.77197	100.33330	3.74394				0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	96.56085	100.00000	95.80052				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	65.72529	100.00000	65.35191				0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	99.71780	50.07069	99.71780	50.07065				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	63.66812	100.80210	63.06953				0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	99.74586	50.06365	99.74586	50.06362				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	86.82594	98.89515	86.21746				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	53.98733	101.14527	53.58317				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	92.92100	99.30996	92.22153				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	87.64370	98.95948	87.02334				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ028	On 12/04/2013	Spot Bond	98.43044	80.82038	98.43044	80.29536			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	94.10628	99.38845	93.38836			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	90.64164	99.17027	89.97687			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	99.45251	101.29323	97.84542			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	44.42968	101.31233	44.10380			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	83.37303	100.54173	82.28085			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	41.32404	100.58073	41.02289			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	25.91745	101.30733	25.72315			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.45924	101.17095	21.30204		809,367,600,000.00	8,000,000	133,350,000.00	
MBF029	On 01/10/2015	Spot Bond	99.84625	14.76614	99.84625	14.65564			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.07427	99.84060	8.01385			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	56.24311	100.25866	55.82068			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	102.86582	100.00000	102.06217			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	102.70891	101.07042	101.89619			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	44.85353	101.08567	44.52519			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	45.25857	100.00000	44.93045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19U	On 18/02/2013	Spot Bond	100.00000	97.34093	100.00000	96.61631				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	42.99942	100.00000	42.68767				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	37.53388	100.00000	37.25574				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	22.92946	100.00000	22.75955				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.61958	100.00000	22.45559				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.82017	100.00000	5.77704				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.20940	100.00000	14.10410				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.58832	109.95029	10.51213				0.00	0	136,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	28.72626	100.21678	28.51298				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	55.37372	100.18427	54.96269				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	22.64279	100.20050	22.47469				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	30.67324	101.34831	30.46667				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	30.71989	101.35889	30.51298				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.61290	101.41174	12.52791				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.37073	103.44664	7.31997				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.06550	103.61067	7.01679				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	14.86948	101.86568	14.76892				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	104.35890	9.74137	104.35890	9.67381				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	9.81287	104.67108	9.74465				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	27.17188	106.18586	26.98181				0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.08104	100.06286	14.96922				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.36473	100.06556	7.31013				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.09186	110.15502	10.01037				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.91336	107.16233	19.77226			5,443,846,364,000.00	50,800,000	25,610,000.00	
MIL01	On 31/05/2015	Spot Bond	100.44922	21.38340	100.44922	21.22431				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	11.59726	104.78971	11.51701				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	82.49910	100.42970	81.40991				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.28534	104.79935	11.20723			1,425,271,160,000.00	13,600,000	7,084,000.00	
MTN02	On 13/07/2014	Spot Bond	110.61908	33.52780	110.61908	38.35735			420,352,504,000.00	3,800,000	2,268,000.00	
MTN03	On 13/07/2015	Spot Bond	110.59153	18.64321	110.59153	23.16682				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.32265	115.34633	15.28586			715,147,246,000.00	6,200,000	3,500,000.00	
MTN05	On 28/10/2013	Spot Bond	102.81634	57.21765	102.81634	56.82776				0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	99.67668	99.45679	99.67668	98.65296				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	85.04136	98.77372	84.45826				0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	81.34329	98.48888	80.81117				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111	On 14/08/2020	Spot Bond	100.00000	6.71141	100.00000	6.66275	0.00	0	0.00	0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11483	100.00000	0.11399	0.00	0	0.00	0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.02995	100.00000	6.97898	0.00	0	0.00	0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.11682	100.00000	7.06523	0.00	0	0.00	0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.53982	100.89771	6.49203	0.00	0	0.00	0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.62615	100.61875	6.57784	0.00	0	0.00	0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.74067	100.62967	6.69153	0.00	0	0.00	0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.79793	100.63509	6.74837	0.00	0	0.00	0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.86664	100.64159	6.81656	0.00	0	0.00	0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	7.03836	100.65787	6.98703	0.00	0	0.00	0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.15280	100.66881	7.10064	0.00	0	0.00	0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.27867	100.68074	7.22559	0.00	0	0.00	0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.39308	100.69157	7.33916	0.00	0	0.00	0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.45029	100.69687	7.39594	0.00	0	0.00	0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	8.13621	100.76218	8.07683	0.00	0	0.00	0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.93552	100.83813	8.87026	0.00	0	0.00	0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11483	100.00000	0.11399	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
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11483	100.00000	0.11399				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.09071	103.67668	9.02800				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	44.82170	101.36748	44.49277				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	30.84756	100.92433	30.62207				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	21.12428	100.76441	20.97008			2,216,817,020,000.00	22,000,000	11,000,000.00	
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.54118	100.97362	9.47141				0.00	0	5,000,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	15.79324	100.60434	15.67812				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.68741	100.47967	8.62416				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	20.97185	112.76469	20.81699			2,345,505,552,000.00	20,800,000	10,875,000.00	
NBK2B	On 15/09/2015	Spot Bond	100.61353	16.31377	100.61353	16.19222				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.13421	122.79495	13.03040			1,203,390,510,000.00	9,800,000	5,257,000.00	
NBK4	On 28/10/2024	Spot Bond	32.99078	3.47218	32.99078	3.46405				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	97.31766	101.43082	98.91530			20,286,164,000,000.00	200,000,000	100,000,000.00	
NBK6A	On 19/04/2015	Spot Bond	108.29303	23.86060	108.29303	23.69101			2,035,908,964,000.00	18,800,000	9,400,000.00	
NBK6B	On 19/04/2015	Spot Bond	101.23516	21.81297	101.23516	23.32618				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.20976	101.30698	8.92801				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	44.19543	104.56520	43.88842				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	38.89277	100.00004	38.60455				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	109.74955	16.83052	109.74955	16.70893			1,448,694,060,000.00	13,200,000	7,276,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.16802	100.00006	12.07785			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	98.01034	119.17407	97.18724			0.00	0	14,661,500.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	97.30889	100.94176	102.05590			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	93.72745	100.33399	93.05603			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	32.55209	100.00000	32.36716			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	41.11666	100.00000	40.88309			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	31.04276	100.00000	30.86641			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	29.43524	100.00000	29.26802			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	21.95270	100.55018	21.79276			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	92.24720	100.22266	91.59479			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	89.57520	99.94761	88.96193			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	89.31116	99.94811	88.70109			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	89.31116	99.94811	88.70109			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	89.31116	99.94811	88.70109			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	20.59103	99.86407	20.43863			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	19.52752	101.50309	19.38088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	101.36582	22.21912	101.36582	22.05607			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	21.58396	100.40506	21.42343			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.37401	80.20911	18.28528			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.14865	100.38119	16.02858			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.40990	100.00000	13.33371			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	14.19202	101.10639	14.08811			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	14.91145	101.21257	14.80218			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.12403	101.03995	14.02067			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.21609	101.41775	11.13678			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	101.21326	100.00000	100.42253			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.89520	76.11506	14.82607			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	60.88983	100.41337	60.30665			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	39.71697	100.10537	39.42237			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	39.64551	100.10374	39.35144			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	19.43726	99.82783	19.29344			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.50332	100.74066	9.43396			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.55035	100.07228	8.48696			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.24992	100.06803	15.13684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.18217	101.43571	1.37161			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	21.30589	110.75661	21.15083			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	63.25676	105.36061	62.81464			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	48.93036	106.42411	48.59117		808,823,236,000.00	7,600,000	4,000,000.00	
NED9	On 06/07/2017	Spot Bond	101.17472	7.72154	101.17472	7.66372			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	14.83696	119.90407	14.72190			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.82471	108.97397	10.74000			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.02244			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	86.42212	98.87170	85.81940			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.11332	100.47393	17.97852			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	4.86433	156.96491	4.81513			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.56081	115.40836	12.46786			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	86.22436	98.83767	85.62460			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	71.41520	97.39714	71.00924			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	55.50883	100.19307	55.09678			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.59839	114.59979	10.51168			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.95599	100.55569	12.86160			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A12		On 22/05/2014	Spot Bond	100.53494	41.74410	100.53494	41.44001		0.00	0	0.00
NQ1A14		On 22/05/2013	Spot Bond	100.49411	84.76231	100.49411	83.63262		0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	100.52625	21.02074	100.52625	20.86763		0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	116.99821	10.59968	116.99821	10.51137		0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	100.56446	41.99324	100.56446	41.68726		0.00	0	0.00
NQ1B13		On 22/05/2013	Spot Bond	100.52540	84.90605	100.52540	83.77417		0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	100.54276	21.20240	100.54276	21.04794		0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	114.44931	11.01478	114.44931	10.92478		0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	100.59918	42.28629	100.59918	41.97807		0.00	0	0.00
NQ1C13		On 22/05/2013	Spot Bond	100.56709	85.09770	100.56709	83.96288		0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	100.57314	21.53695	100.57314	21.38002		0.00	0	0.00
NQF1A9		On 22/05/2013	Spot Bond	100.57316	85.12564	100.57316	83.99040		0.00	0	0.00
NQF1B9		On 22/05/2013	Spot Bond	100.58790	85.28831	100.58790	84.15075		0.00	0	0.00
NQF1C9		On 22/05/2013	Spot Bond	100.65124	85.48492	100.65124	84.34415		0.00	0	0.00
NQF1D4		On 22/05/2013	Spot Bond	100.70756	85.74433	100.70756	84.59959		0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	100.72887	9.58271	100.72887	9.51278		0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	100.67612	14.41803	100.67612	14.31287		0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	134.34526	60.63033	134.34526	60.07909		0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On 30/04/2014	Spot Bond	108.59837	41.60439	108.59837	41.30638		1,520,377,180,000.00	14,000,000	31,200,000.00	
NRA018	On 30/11/2018	Spot Bond	125.30314	11.32254	125.30314	11.23213		0.00	0	7,500,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	87.93934	100.00000	87.34516		0.00	0	0.00	
NRA022	On 31/10/2022	Spot Bond	134.80590	11.25361	134.80590	11.15792		0.00	0	4,500,000.00	
NRA023	On 31/05/2023	Spot Bond	171.14853	4.28230	171.14853	4.23626		0.00	0	82,000,000.00	
NRA028	On 30/11/2028	Spot Bond	135.14144	10.29867	135.14144	10.21141		0.00	0	6,100,000.00	
NTC09	On 18/04/2013	Spot Bond	101.23304	97.84667	101.23304	96.29156		0.00	0	0.00	
NTC10	On 18/04/2014	Spot Bond	101.21485	44.00920	101.21485	43.68667		0.00	0	0.00	
NTC11	On 18/04/2014	Spot Bond	101.18197	43.91574	101.18197	43.59399		0.00	0	0.00	
NTC12	On 25/08/2016	Spot Bond	101.47481	11.30640	101.47481	11.22334		0.00	0	0.00	
NTC13	On 31/01/2015	Spot Bond	100.95122	22.48822	100.95122	22.32380		0.00	0	0.00	
NTC14	On 26/07/2013	Spot Bond	100.91565	65.07197	100.91565	64.45958		0.00	0	0.00	
NTC15	On 26/07/2015	Spot Bond	101.05067	17.37184	101.05067	17.24471		0.00	0	0.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.92012	100.00000	17.27452		0.00	0	0.00	
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.96432	100.00000	17.33070		0.00	0	0.00	
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.99084	100.00000	17.36439		0.00	0	0.00	
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.62732	100.00000	18.17323		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.33452	100.00000	19.07195			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.75457	100.00000	24.68890			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	18.21483	108.19161	18.08547		3,267,386,622,000.00	30,200,000	103,924,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.22039	100.00000	4.18979			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	14.90579	104.37000	14.81848			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	21.26787	100.00000	21.11027			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.11605	100.00000	6.07073			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	78.00094	100.19068	77.02859			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	97.08835	99.51117	96.32346			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	94.24941	100.38733	93.56079			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	69.80857	100.00000	69.41199			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	90.52993	100.47782	89.85812			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	39.86382	100.10564	39.56813			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	35.08548	100.09773	34.81631			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	77.09131	100.09376	76.13890			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	77.20284	100.09863	76.24902			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	58.22487	100.10500	57.66869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	100.10840	39.98591	100.10840	39.68931				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	35.08416	100.10173	34.81500				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	77.38872	100.10673	76.43255				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	58.29783	100.10663	57.74094				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	40.25882	100.11457	39.96018				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	35.08258	100.10653	34.81342				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	77.72330	100.12130	76.76290				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	40.56044	100.12138	40.25955				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	35.08074	100.11212	34.81158				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	78.02069	100.13423	77.05652				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	42.65966	100.68448	42.34849				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	34.71400	116.98567	34.44709				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	28.58618	91.25497	28.40864				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.83883	40.60007	0.83628				0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.29000	124.65830	5.30000	124.57664			109,925,419,164,260.00	779,852,394	8,435,901,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	21.76780	124.15418	21.59234				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	86.87026	14.61478	86.87026	14.52767			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	16.63863	130.95502	16.49877			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	7.90772	82.70497	7.86249			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	70.37742	107.05466	69.88720			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.10000	130.45515	7.20000	129.33422		90,957,390,000,000.00	810,900,000	1,420,570,000.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.75838	38.29047	0.75619			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.69787	36.16829	0.69596			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.03353	153.73905	216.91498	151.80601		9,983,542,380,000.00	46,000,000	1,078,077,000.00	
R197	On 07/12/2023	Spot Bond	0.91000	285.99884	0.91000	285.80123		2,730,000,000.00	3,000,000	99,087,600.00	
R201	On 21/12/2014	Spot Bond	5.02500	107.35528	5.02500	107.31138		465,415,500,000.00	92,620,000	525,445,000.00	
R202	On 07/12/2033	Spot Bond	1.58000	218.37147	1.58000	218.20860		24,016,000,000.00	15,200,000	1,044,105,200.00	
R2023	On 28/02/2023	Spot Bond	6.60000	111.29501	6.71000	110.39304		21,420,755,400,000.00	245,569,000	1,985,457,000.00	
R203	On 15/09/2017	Spot Bond	5.66000	113.23602	5.71500	112.94673		39,655,488,200,000.00	006,270,000	5,894,145,000.00	
R204	On 21/12/2018	Spot Bond	5.90500	110.88109	5.95500	110.56533		12,881,757,500,000.00	181,500,000	3,913,872,086.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.13950	108.88836	11.05955		132,174,575,368,309.00	213,854,037	3,334,344,037.00	
R205	On 31/03/2014	Spot Bond	100.00000	37.78856	100.00000	37.50853		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.03500	102.36111	5.04000	102.31467		4,374,065,620,000.00	868,732,000	1,077,962,000.00	
R207	On 15/01/2020	Spot Bond	6.14500	106.19288	6.22000	105.70370		34,317,950,775,000.00	584,695,000	5,919,343,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	6.28000	104.93201	6.35000	104.42748		75,100,950,000,000.00	958,750,000	0,883,897,727.00	
R209	On 31/03/2036	Spot Bond	7.93000	84.10467	8.02000	83.23938		22,667,532,480,320.00	858,453,024	8,550,667,024.00	
R210	On 31/03/2028	Spot Bond	1.36000	165.69454	1.36000	165.57394		21,352,000,000.00	15,700,000	167,700,000.00	
R211	On 31/01/2017	Spot Bond	0.08000	113.75904	-0.13000	113.68894		(47,436,160,000.00)	592,952,000	784,584,000.00	
R212	On 31/01/2022	Spot Bond	0.83000	133.88447	0.86000	133.47038		438,509,750,000.00	528,325,000	1,355,460,000.00	
R213	On 28/02/2031	Spot Bond	7.64000	96.39297	7.72000	95.59408		33,220,248,000,000.00	348,200,000	4,435,891,000.00	
R214	On 28/02/2041	Spot Bond	84.68795	10.00709	84.68795	9.94870		597,654,804,150,950.00	057,141,000	7,014,035,000.00	
R223C	On 15/03/2013	Spot Bond	98.99493	86.00439	98.99493	85.40673		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	59.16131	96.64575	58.77601		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	40.63790	94.28171	40.37859		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	28.38588	91.87036	28.20859		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	20.35184	88.83566	20.22824		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	14.61478	86.87026	14.52767		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	10.65127	84.86749	10.58901		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	7.90772	82.70497	7.86249		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	70.29346	97.62766	69.89920		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	95.17874	48.32622	95.17874	48.01713		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond	92.80992	33.50921	92.80992	33.29931			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	23.56694	90.60553	23.42224			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	17.01253	87.76872	16.91081			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.30335	85.82547	12.23115			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.05795	83.71772	9.00589			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.80634	81.42381	6.76812			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.48088	77.48625	5.45137			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.29648	75.13464	4.27395			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.51459	72.16183	3.49678			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.82276	70.13136	2.80881			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.29524	68.17127	2.28417			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.89285	66.23386	1.88395			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.69941	63.06100	1.69175			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.44216	61.24492	1.43582			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.27265	59.05342	1.26723			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.10163	57.39997	1.09706			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.96219	55.80907	0.95830			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.84756	54.27807	0.84422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	52.85822	0.74928	52.85822	0.74638				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.66698	51.49553	0.66447				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.01512	44.45722	1.01177				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.94708	43.11572	0.94404				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.88886	41.83089	0.88608				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.83883	40.60007	0.83628				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.79569	39.42073	0.79334				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.75838	38.29047	0.75619				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.72601	37.20704	0.72397				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.69787	36.16829	0.69596				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	42.28668	100.16140	41.97286				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	65.94210	101.36584	65.31914				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	12.43266	101.68455	12.34117				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.61862	100.60342	22.45375				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.75827	100.00000	1.74552				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	93.07525	100.25681	92.41053				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	80.42572	100.32689	79.39203				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC10	On 06/06/2013	Spot Bond	100.32010	80.42692	100.32010	79.39327			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	60.01973	100.32441	59.44532			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	19.35781	101.54349	19.21238			0.00	0	0.00
RDFO4	On 06/09/2013	Spot Bond	100.00000	81.56321	100.00000	81.20961			0.00	0	0.00
RDFO6	On 07/03/2013	Spot Bond	100.26310	87.50127	100.26310	86.87483			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	30.38913	101.21857	31.79448			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.34933	5.87500	105.29875			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.48120	100.60466	16.36106			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	101.37541	49.65856	101.37541	49.65852			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	54.99095	101.28378	54.57878			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.36319	100.77784	9.29484			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	92.12987	100.58027	91.43349			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395		25,000,000,000,000.00	250,000,000	250,000,000.00	
RESB01	On 03/06/2014	Spot Bond	100.38116	41.13667	100.38116	40.83078			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	97.12755	100.60804	96.41824			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	97.70132	100.65009	96.98756			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	32.20007	102.09902	31.96226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	99.79665	13.11944	99.79665	13.02241				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.77159	101.65073	13.67028				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.66942	101.46985	17.53964				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.66942	101.46985	17.53964				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	65.77547	101.38750	65.15397				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	60.41483	100.62446	59.84769				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	59.49383	100.24328	58.92484				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	51.25178	101.50905	50.86686				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.90932	99.91990	13.80632				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.12957	99.90988	12.03976				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	76.42552	100.25061	75.47237				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.29570	100.36848	9.22659				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	42.29749	100.51732	41.98260				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	36.99290	100.00000	36.72470				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	30.66595	100.62598	30.44238				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	99.88740	5.25000	102.46616				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.65997	100.00000	0.65508				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.58003	100.00000	3.55350			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	98.11828	100.00000	97.33333			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.26069	101.48404	17.14368			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.75009	115.23085	10.66977		1,198,400,840,000.00	10,400,000	5,417,000.00	
SA062U	On 18/01/2013	Spot Bond	100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.48044	104.86804	9.42472			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.47744	114.56238	13.37665		6,805,005,372,000.00	59,400,000	29,700,000.00	
SBK13	On 24/11/2016	Spot Bond	100.56539	11.88001	100.56539	11.79345			0.00	0	2,170,000.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.28150	107.95466	11.20153			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	6.86547	101.20234	8.53262			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.78473	100.11990	7.72697			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.65483	101.08312	8.59216			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.26023	101.24095	9.00501		607,445,700,000.00	6,000,000	3,000,000.00	
SBK19	On 24/10/2019	Spot Bond	101.21627	7.27045	101.21627	8.97886			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	22.10649	107.37565	21.94959		3,199,794,370,000.00	29,800,000	74,900,000.00	
SBK8	On 10/04/2013	Spot Bond	102.36256	87.17489	102.36256	86.58796		552,757,824,000.00	5,400,000	2,700,000.00	
SBK9	On 10/04/2018	Spot Bond	105.03639	11.09816	105.03639	11.02120		1,428,494,904,000.00	13,600,000	6,800,000.00	
SBK11	On 09/04/2014	Spot Bond	132.16219	40.55335	132.16219	40.19087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On 14/09/2013	Spot Bond	162.56493	47.41369	162.56493	46.94849				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	77.85380	155.18315	77.11046				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	22.62053	120.12124	22.44486				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	22.54164	120.50039	22.36614				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	22.50225	120.69056	22.32684				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	83.16773	143.06048	82.39320				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.02706	106.46393	11.94229				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	22.58388	120.29708	22.40829				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	22.56416	120.39190	22.38861				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	73.33060	215.59863	72.44459				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	87.93934	100.00000	87.34516				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.41418	100.10760	8.35177				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	42.11406	99.06612	41.80458				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	29.09513	100.00010	28.87952				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.50623	99.81852	10.42850				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	79.36463	99.79990	78.68926				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	64.07198	100.00000	63.60745				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	109.84578	12.19468	109.84578	12.10652			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	43.22754	100.78863	42.91193			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.74961	100.87410	13.64915			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.59732	99.99987	7.54102			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.21418	100.00000	1.20609			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.16750	99.99997	8.10698			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.55019	113.08735	9.47990			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.63201	109.22356	10.55550			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.35913	100.77436	8.29811			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.09952	100.47821	20.94589			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.66329	100.50480	9.59291			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.96444	100.51996	7.90642			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.75229	106.95022	9.68330		449,190,924,000.00	4,200,000	4,834,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	8.94884	102.76906	8.88754			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.52254	104.14309	9.45660			0.00	0	103,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	92.35710	103.79928	91.70614			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.04136	120.54819	12.93980		482,192,760,000.00	4,000,000	2,245,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	77.71027	120.15971	77.17369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.41386	272.67152	2.37989				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	5.15743	123.12082	5.11725				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.63151	114.44000	9.55107				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	109.00316	100.00000	108.12881				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	91.47870	100.00000	90.79602				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.79012	100.00000	3.76203				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.21178	82.63494	0.21034				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.18828	120.42805	5.10600				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.82651	6.50000	101.77284				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.48557	100.12305	11.40037				0.00	0	2,000,000.00
SHS02	On 29/06/2013	Spot Bond	99.88484	73.13182	99.88484	72.27883				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	20.14899	99.87542	19.99984				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.85896	100.24421	9.78574				0.00	0	5,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.05148	103.11523	10.97599				0.00	0	260,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.55001	100.24161	1.53850				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	68.09604	105.71322	67.62655				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	16.13717	112.32955	16.02031				0.00	0	8,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On 27/06/2013	Spot Bond	101.56711	75.07778	101.56711	74.64988				0.00	0	173,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.12908	105.65786	12.04411				0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	29.29759	100.80059	29.08367				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.03995	100.58343	10.95950				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.18861	100.81342	16.07040				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.90981	100.58796	8.84488				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	13.98699	107.52630	13.88814				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	21.50167	101.25454	21.34404				0.00	0	1,000,000.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.21826	100.41357	10.14226				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.82285	99.94314	9.75009				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.86898	101.14726	10.78937			809,178,080,000.00	8,000,000	2,000,000.00	
SSN004	On 31/03/2021	Spot Bond	94.17275	9.13843	94.17275	9.08049				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.16903	93.82087	9.11108				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	26.82338	104.67610	26.63791				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.41740	101.56575	7.36790				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.73346	100.11486	9.66125				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	11.91602	107.35953	11.83145				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	22.30603	121.64737	22.13106				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	105.50721	2.84138	105.50721	2.81942			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	98.38275	100.00000	97.59358			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.02244			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.02244			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	91.47870	100.00000	90.79602			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	70.24225	100.00000	69.84321			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	70.24225	100.00000	69.84321			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	65.97540	100.00000	65.60060			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN924	On 22/08/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	65.72529	100.00000	65.35191			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	70.24225	100.00000	69.84321			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	70.24225	100.00000	69.84321			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672	99.72763	99.68672	98.91935			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	98.12565	99.60062	97.34370			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	94.34811	99.38728	93.62652			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	98.12561	99.60314	97.34364			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	92.68819	99.28767	91.99237			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	92.22516	99.25974	91.53644			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	91.31381	99.20138	90.63897			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	91.31375	99.20211	90.63891			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	91.08893	99.18693	90.41750			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	96.32368	99.50500	95.57079			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	90.42130	99.14341	89.75993			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	89.76402	99.09929	89.11249			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	89.54774	99.07862	88.89946			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	88.90379	99.03521	88.26504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN966	On 21/01/2013	Spot Bond	98.12653	98.15288	98.12653	97.38198				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	85.43333	98.78368	84.84481				0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	97.60362	99.57277	96.83014				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	20.80634	119.55998	20.64623				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.43657	111.67266	10.36053				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	42.47575	100.00000	42.19587				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	31.07892	100.00000	30.85359				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	44.40706	104.23307	44.09938				0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	97.86386	99.58856	97.08615				0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	94.10730	99.37012	93.38950				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	86.22083	98.86706	85.62094				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	98.19240	100.66418	97.44397				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	82.73275	101.16928	99.45317				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	97.85001	101.07247	96.29723				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	16.69605	100.91059	16.57403				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	15.99748	110.02135	15.88357				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS88	On 08/02/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	93.03191	100.30600	92.36243			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	41.99596	100.55190	41.68999			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	62.43605	100.62855	61.98084			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.28870	101.17076	7.82155			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.48210	101.20716	8.06267			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.50208	103.42947	11.30468			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	1.72823	100.80622	1.71212			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	1.72625	100.83814	1.71015			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.47480	100.90574	2.43304			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	2.48344	100.00000	2.39861			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	6.89744	101.28535	8.58059			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	1.72268	100.89554	1.70661			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	7.78394	101.45249	9.68653			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	1.71612	101.00134	1.70010			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	11.41479	102.14068	14.22370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	101.44362	1.68900	101.44362	1.67316			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	10.36979	101.20953	11.90957			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.70763	101.06155	7.09737			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.14355	101.14347	7.64062			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.17203	105.45079	7.73985			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.01324	101.30716	8.72501			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.39888	101.37985	9.20605			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	11.45275	102.14790	14.27121			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	10.10709	101.15653	11.57758			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	12.48272	101.18212	13.97019			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	10.32450	101.20040	11.85235			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.28798	101.18212	7.82084			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.38468	101.20040	7.94140			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.43303	101.20953	8.00166			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	10.17958	101.17116	11.66919			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	10.32450	101.20040	11.85235			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	10.82215	101.30089	12.48140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	101.30089	6.91594	101.30089	8.60384			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	10.82215	101.30089	12.48140			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	11.54446	101.44699	13.39486			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	7.87912	101.48350	9.80556			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	11.49937	101.43786	13.33782			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	15.08475	102.16719	17.87881			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	11.69729	102.21271	14.57775			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	15.21835	102.19450	18.04823			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	56.24190	99.87885	55.82558		2,496,971,250,000.00	25,000,000	29,000,000.00	
TL15	On 29/04/2015	Spot Bond	111.48563	24.63274	111.48563	24.45350		557,428,150,000.00	5,000,000	2,782,000.00	
TL20	On 22/02/2020	Spot Bond	102.36770	11.63120	102.36770	11.56420		0.00	0	0.00	
TN17	On 14/11/2017	Spot Bond	111.51511	10.89785	111.51511	10.81810		3,635,392,586,000.00	32,600,000	996,013,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	11.93188	120.69176	11.83887		55,035,442,560.00	456,000	277,803,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	10.54952	122.92168	10.46609		0.00	0	85,000,000.00	
TN25	On 19/08/2025	Spot Bond	112.54971	12.08860	112.54971	12.00093		0.00	0	149,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	9.71879	105.64973	9.65071		63,389,838,000.00	600,000	10,348,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.30077	100.66243	7.24753		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.47219	100.67816	7.41768		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.68926	100.69808	7.63317			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.71210	100.70018	7.65584			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.78489	100.79857	8.72075			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.93109	101.00182	14.82187			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	18.75845	101.21676	18.61792			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.45087	101.26720	8.38754			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.36831	101.29746	7.31307			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.37549	10.00000	100.29491			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.36612	9.75000	100.28756			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.36809	100.00000	10.28809			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	65.72529	100.00000	65.35191			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	87.66102	98.80121	87.04140			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	77.38214	97.87620	76.90341			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	69.03479	99.82860	68.64596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP135	On 07/02/2013	Spot Bond	99.36331	93.86721	99.36331	93.15310			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	73.29988	97.76060	72.87069			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.61241	120.75743	12.51404			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	44.02214	101.23503	43.69945			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.24158	101.32511	13.14444			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	20.36598	101.70719	20.21276			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	13.99784	110.55481	13.89611			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	64.42376	100.00000	63.95668			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	64.68273	100.00000	64.21378			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	64.76906	100.00000	64.29948			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	22.04535	100.80302	21.88437			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.64848	100.83292	13.54880			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.14779	100.83423	10.07366			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	94.07652	100.00000	93.39316			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	93.59883	100.36906	92.91672			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.14178	128.75000	11.06626			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.17285	121.77342	15.05373		1,388,216,988,000.00	11,400,000	94,800,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	8.01582	243.55465	7.90752		0.00	0	30,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	107.94222	21.17517	107.94222	21.02424		1,535,519,637,254.70	14,225,385	14,225,385.00	
WSP2	On 28/05/2017	Spot Bond	110.97172	11.03518	110.97172	10.95474		0.00	0	81,000,000.00	
WSP3	On 28/05/2019	Spot Bond	113.15781	9.23972	113.15781	9.17131		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.59168	9.10366	112.59168	9.03652		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	113.82178	8.93722	113.82178	8.87074		0.00	0	27,000,000.00	
Z006	On 31/08/2013	Spot Bond	96.69614	61.11308	96.69614	60.71490		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	95.45272	50.46415	95.45272	50.14062		0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	87.68655	16.70185	87.68655	16.60151		0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	93.89641	39.43361	93.89641	39.18421		0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	92.71091	32.85242	92.71091	32.64568		0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	86.49267	13.74391	86.49267	13.66273		0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	90.84932	24.54046	90.84932	24.38861		0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	87.67412	16.67189	87.67412	16.57174		0.00	0	75,000,000.00	
Z083	On 30/09/2019	Spot Bond	67.16812	2.05628	67.16812	2.04643		0.00	0	0.00	
ZA001	On 01/09/2016	Spot Bond	100.00000	8.07644	100.00000	8.03056		0.00	0	0.00	
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03252	100.00000	0.03234		0.00	0	0.00	
ZA003	On 01/09/2016	Spot Bond	100.00000	8.07644	100.00000	8.03056		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On 31/03/2015	Spot Bond	100.00000	21.64013	100.00000	21.51719			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	22.13893	100.00000	22.01316			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	20.75465	100.00000	20.63675			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	20.75465	100.00000	20.63675			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.67990	100.00000	19.56810			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	19.67990	100.00000	19.56810			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.62539	100.00000	18.51958			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.62539	100.00000	18.51958			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.52725	100.00000	17.42768			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.52725	100.00000	17.42768			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.52520	100.00000	16.43132			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.52520	100.00000	16.43132			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.55088	100.00000	15.46254			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.55088	100.00000	15.46254			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.71762	100.00000	14.63401			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.92901	100.00000	13.84988			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.41682	100.00000	10.35764			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.83995	100.00000	9.78405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA025	On 21/06/2016	Spot Bond	100.00000	9.25979	100.00000	9.20719			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.25979	100.00000	9.20719			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.76362	100.00000	8.71384			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.27831	100.00000	8.23128			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.79022	100.00000	7.74597			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>,328,595,078,422,130.00</b>	<b>,564,482,840</b>	<b>94 058 675 093.00</b>

**Grand Total:** **8,595,409,336,810.00** **64,589,371** **94 059 891 050.00**