



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 31/12/2012

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.58440	8.58440	8.59020	8.59020		13.28	24,920,513.20	2,903	303,444.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	7.97360	0.00797	8.69910	0.00870	7.974	22.30	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,973.57360	1.97357	1,968.49910	1.96850	1,973.574	22.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	5.44560	0.00545	5.97830	0.00598	5.446	23.45	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,271.04560	2.27105	2,265.77830	2.26578	2,271.046	23.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	4.56880	0.00457	5.03000	0.00503	4.569	24.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,420.16880	2.42017	2,414.83000	2.41483	2,420.169	24.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	30.60970	0.03061	32.50940	0.03251	30.610	18.01	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	1,046.20970	1.04621	1,042.30940	1.04231	1,046.210	18.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	16.69800	0.01670	17.95870	0.01796	16.698	19.91	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,432.29800	1.43230	1,427.75870	1.42776	1,432.298	19.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	12.80010	0.01280	13.84500	0.01385	12.800	20.86	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,628.40010	1.62840	1,623.64500	1.62364	1,628.400	20.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	39.41640	0.03942	41.64990	0.04165	39.416	17.30	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	905.01640	0.90502	901.44990	0.90145	905.016	17.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	36.17570	0.03618	38.29080	0.03829	36.176	17.54	0.00	0	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	951.77570	0.95178	948.09080	0.94809	951.776	17.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	33.25080		0.03325	35.25490	0.03525	33.251	17.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	998.85080		0.99885	995.05490	0.99505	998.851	17.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	49.28760		0.04929	51.91290	0.05191	49.288	16.65	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	784.88760		0.78489	781.71290	0.78171	784.888	16.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	46.76620		0.04677	49.29490	0.04929	46.766	16.80	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	812.36620		0.81237	809.09490	0.80909	812.366	16.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	42.17490		0.04217	44.52100	0.04452	42.175	17.10	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	867.77490		0.86777	864.32100	0.86432	867.775	17.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	73.64010		0.07364	77.08020	0.07708	73.640	15.55	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	589.24010		0.58924	586.88020	0.58688	589.240	15.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	55.83460		0.05583	58.69670	0.05870	55.835	16.30	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	721.43460		0.72143	718.49670	0.71850	721.435	16.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	51.06010		0.05106	53.75050	0.05375	51.060	16.55	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	766.66010		0.76666	763.55050	0.76355	766.660	16.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	121.18260		0.12118	125.87440	0.12587	121.183	14.40	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	386.78260		0.38678	385.67440	0.38567	386.783	14.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	109.48140		0.10948	113.90370	0.11390	109.481	14.63	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	425.08140		0.42508	423.70370	0.42370	425.081	14.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	89.48030		0.08948	93.38110	0.09338	89.480	15.07	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	505.08030		0.50508	503.18110	0.50318	505.080	15.07	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	201.39530		0.20140	207.39740	0.20740	201.395	13.28	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	216.99530		0.21700	217.19740	0.21720	216.995	13.28	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	164.47630		0.16448	169.97720	0.16998	164.476	13.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	280.07630		0.28008	279.77720	0.27978	280.076	13.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	148.55920		0.14856	153.79370	0.15379	148.559	13.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	314.15920		0.31416	313.59370	0.31359	314.159	13.96	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	370.09320		0.37009	377.40450	0.37740	370.093	12.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	85.69320		0.08569	87.20450	0.08720	85.693	12.67	0.00	0	7,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	305.84720		0.30585	312.88310	0.31288	305.847	12.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	121.44720		0.12145	122.68310	0.12268	121.447	12.87	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	249.64090		0.24964	256.22910	0.25623	249.641	13.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	165.24090		0.16524	166.02910	0.16603	165.241	13.08	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	655.40280		0.65540	662.45640	0.66246	655.403	12.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	21.00280		0.02100	22.25640	0.02226	21.003	12.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	610.25860		0.61026	617.41660	0.61742	610.259	12.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	25.85860		0.02586	27.21660	0.02722	25.859	12.59	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	522.84500		0.52285	530.17220	0.53017	522.845	12.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	38.44500		0.03845	39.97220	0.03997	38.445	12.44	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	701.34780		0.70135	708.29080	0.70829	701.348	12.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	16.94780		0.01695	18.09080	0.01809	16.948	12.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.68580		8.68580	8.69190	8.69190		14.50	1,658,987.80	191	52,733.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	98.19190		0.09819	100.49610	0.10050	98.192	18.80	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,262.39190		1.26239	1,258.59610	1.25860	1,262.392	18.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	168.68020		0.16868	172.03750	0.17204	168.680	16.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	782.88020		0.78288	780.13750	0.78014	782.880	16.75	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	152.03460		0.15203	155.18320	0.15518	152.035	17.13	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	866.23460		0.86623	863.28320	0.86328	866.235	17.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	112.95410		0.11295	115.51930	0.11552	112.954	18.25	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	1,127.15410		1.12715	1,123.61930	1.12362	1,127.154	18.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	315.73780		0.31574	320.72140	0.32072	315.738	14.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	369.93780		0.36994	368.82140	0.36882	369.938	14.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	312.07680		0.31208	317.02870	0.31703	312.077	14.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	376.27680		0.37628	375.12870	0.37513	376.277	14.68	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	308.46120		0.30846	313.38370	0.31338	308.461	14.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	382.66120		0.38266	381.48370	0.38148	382.661	14.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			8.79300		8.79300	8.79880	8.79880		15.18	0.00	0	22,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	227.56760	0.22757	230.55200	0.23055	227.568	17.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	1,084.56760	1.08457	1,081.75200	1.08175	1,084.568	17.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	225.95580	0.22596	228.93770	0.22894	225.956	17.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1,092.95580	1.09296	1,090.13770	1.09014	1,092.956	17.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	156.68710	0.15669	159.53740	0.15954	156.687	19.59	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,563.68710	1.56369	1,560.73740	1.56074	1,563.687	19.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	464.46250	0.46446	468.58790	0.46859	464.463	15.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	421.46250	0.42146	419.78790	0.41979	421.463	15.03	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	229.19530	0.22920	232.18500	0.23218	229.195	17.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	1,076.19530	1.07620	1,073.38500	1.07338	1,076.195	17.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			8.89280	8.89280	8.89900	8.89900		15.77	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	496.45360	0.49645	500.03280	0.50003	496.454	16.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	631.55360	0.63155	628.93280	0.62893	631.554	16.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	325.55550	0.32556	328.04610	0.32805	325.555	17.95	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,122.75550	1.12276	1,119.04610	1.11905	1,122.756	17.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	234.61600	0.23462	236.59760	0.23660	234.616	19.50	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,611.81600	1.61182	1,607.59760	1.60760	1,611.816	19.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	531.45430	0.53145	535.25290	0.53525	531.454	15.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	566.55430	0.56655	564.15290	0.56415	566.554	15.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	513.59670	0.51360	517.28840	0.51729	513.597	15.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	598.69670	0.59870	596.18840	0.59619	598.697	15.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	505.93330	0.50593	509.57580	0.50958	505.933	16.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	613.13330	0.61313	610.57580	0.61058	613.133	16.05	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,033.07970	1.03308	1,040.06160	1.04006	1,033.080	13.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	140.27970	0.14028	141.06160	0.14106	140.280	13.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	599.95950	0.59996	604.18600	0.60419	599.959	15.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	457.15950	0.45716	455.18600	0.45519	457.159	15.33	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	541.73530	0.54174	545.59850	0.54560	541.735	15.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	548.93530		0.54894	546.59850	0.54660	548.935	15.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.07330		9.07330	9.07910	9.07910		16.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,021.29440		1.02129	1,024.84950	1.02485	1,021.294	14.91	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	497.99440		0.49799	495.74950	0.49575	497.994	14.91	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	646.40760		0.64641	648.46970	0.64847	646.408	17.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,173.10760		1.17311	1,169.36970	1.16937	1,173.108	17.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,351.06430		1.35106	1,356.52680	1.35653	1,351.064	14.45	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	277.76430		0.27776	277.42680	0.27743	277.764	14.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,073.76290		1.07376	1,077.72830	1.07773	1,073.763	14.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	450.46290		0.45046	448.62830	0.44863	450.463	14.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,047.21620		1.04722	1,050.97810	1.05098	1,047.216	14.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	473.91620		0.47392	471.87810	0.47188	473.916	14.85	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.80990		9.80990	9.81230	9.81230		17.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,440.48890		1.44049	1,441.25850	1.44126	1,440.489	16.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	780.58890		0.78059	778.95850	0.77896	780.589	16.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,420.92120		1.42092	1,421.48860	1.42149	1,420.921	16.77	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	811.02120		0.81102	809.18860	0.80919	811.021	16.77	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,401.83640		1.40184	1,402.19340	1.40219	1,401.836	16.89	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	841.93640		0.84194	839.89340	0.83989	841.936	16.89	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.58440		8.58440	8.59020	8.59020		13.28	0.00	0	1,432.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	16,785.38150		0.16785	17,340.70630	0.17341	16,785.381	13.69	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	27,345.38150		0.27345	27,320.70630	0.27321	27,345.381	13.69	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	15,161.60800		0.15162	15,690.44200	0.15690	15,161.608	13.91	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	30,721.60800		0.30722	30,670.44200	0.30670	30,721.608	13.91	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	14,855.91650		0.14856	15,379.37440	0.15379	14,855.916	13.96	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	31,415.91650		0.31416	31,359.37440	0.31359	31,415.916	13.96	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	14,556.18340		0.14556	15,074.24330	0.15074	14,556.183	14.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	32,116.18340		0.32116	32,054.24330	0.32054	32,116.183	14.00	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
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	8,596.74240		0.08597	8,976.65310	0.08977	8,596.742	15.16	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	52,156.74240		0.52157	51,956.65310	0.51957	52,156.742	15.16	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.68580		8.68580	8.69190	8.69190		14.50	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	31,207.67820		0.31208	31,702.87070	0.31703	31,207.678	14.68	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	37,627.67820		0.37628	37,512.87070	0.37513	37,627.678	14.68	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	30,846.11630		0.30846	31,338.36790	0.31338	30,846.116	14.72	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	38,266.11630		0.38266	38,148.36790	0.38148	38,266.116	14.72	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	31,573.77700		0.31574	32,072.13960	0.32072	31,573.777	14.65	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	36,993.77700		0.36994	36,882.13960	0.36882	36,993.777	14.65	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.79300		8.79300	8.79880	8.79880		15.18	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	40,879.49930		0.40879	41,250.17380	0.41250	40,879.499	15.49	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	51,579.49930		0.51579	51,370.17380	0.51370	51,579.499	15.49	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	40,537.83070		0.40538	40,906.81810	0.40907	40,537.831	15.53	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	52,237.83070		0.52238	52,026.81810	0.52027	52,237.831	15.53	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	41,224.51870		0.41225	41,596.88510	0.41597	41,224.519	15.46	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	50,924.51870		0.50925	50,716.88510	0.50717	50,924.519	15.46	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.87420		13.87420	13.85810	13.85810		10.13	69,371.00	5	8,677.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	599.28860		0.59929	589.47520	0.58948	599.289	9.82	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	65.08860		0.06509	71.37520	0.07138	65.089	9.82	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	591.39740		0.59140	581.70810	0.58171	591.397	9.83	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	67.19740		0.06720	73.60810	0.07361	67.197	9.83	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	583.55790		0.58356	573.99350	0.57399	583.558	9.84	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	69.35790		0.06936	75.89350	0.07589	69.358	9.84	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	104.48950		0.10449	104.81960	0.10482	104.490	11.43	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	630.28950		0.63029	646.71960	0.64672	630.289	11.43	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	458.44380		0.45844	451.05250	0.45105	458.444	9.94	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	114.24380		0.11424	122.95250	0.12295	114.244	9.94	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	350.17290		0.35017	344.91090	0.34491	350.173	10.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	175.97290		0.17597	186.81090	0.18681	175.973	10.04	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	248.05070		0.24805	245.03320	0.24503	248.051	10.25	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	273.85070		0.27385	286.93320	0.28693	273.851	10.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.03380		14.03380	14.01790	14.01790		12.03	0.00	0	2,345.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	230.31270		0.23031	228.68600	0.22869	230.313	13.64	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	996.51270		0.99651	1,010.78600	1.01079	996.513	13.64	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	150.44120		0.15044	150.44970	0.15045	150.441	14.63	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,416.64120		1.41664	1,432.54970	1.43255	1,416.641	14.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	343.71330		0.34371	341.00490	0.34100	343.713	12.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	649.91330		0.64991	663.10490	0.66310	649.913	12.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	325.99060		0.32599	323.47820	0.32348	325.991	12.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	692.19060		0.69219	705.57820	0.70558	692.191	12.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	262.15810		0.26216	260.30630	0.26031	262.158	13.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	878.35810		0.87836	892.40630	0.89241	878.358	13.33	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	567.71450		0.56771	561.67800	0.56168	567.714	11.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	323.91450		0.32391	333.77800	0.33378	323.915	11.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	562.51530		0.56252	556.50530	0.55651	562.515	11.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	328.71530		0.32872	338.60530	0.33861	328.715	11.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	557.35850		0.55736	551.37450	0.55137	557.358	11.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	333.55850		0.33356	343.47450	0.34347	333.558	11.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,048.92650		2.04893	2,034.17740	2.03418	2,048.926	12.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	15.12650		0.01513	16.27740	0.01628	15.127	12.79	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,108.05500		1.10805	1,098.59860	1.09860	1,108.055	10.83	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	74.25500		0.07426	80.69860	0.08070	74.255	10.83	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.20300		14.20300	14.18630	14.18630		12.75	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	431.34030		0.43134	427.89020	0.42789	431.340	13.77	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	978.34030		0.97834	991.59020	0.99159	978.340	13.77	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	428.70050		0.42870	425.28020	0.42528	428.701	13.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	985.70050		0.98570	998.98020	0.99898	985.701	13.79	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	433.99920		0.43400	430.51900	0.43052	433.999	13.75	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	970.99920		0.97100	984.21900	0.98422	970.999	13.75	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.36050		14.36050	14.34440	14.34440		13.31	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	567.92450		0.56792	564.22840	0.56423	567.924	14.23	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,107.42450		1.10742	1,119.82840	1.11983	1,107.424	14.23	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	565.16580		0.56517	561.49330	0.56149	565.166	14.25	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,114.66580		1.11467	1,127.09330	1.12709	1,114.666	14.25	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	570.69980		0.57070	566.98000	0.56698	570.700	14.22	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,100.19980		1.10020	1,112.58000	1.11258	1,100.200	14.22	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09980		0.09980	0.09990	0.09990		15.67	0.00	0	24,111.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,004.39020		0.01004	1,014.35180	0.01014	1,004.390	15.88	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	24.39020		0.00024	24.35180	0.00024	24.390	15.88	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	276.95640		0.00277	281.96450	0.00282	276.956	15.67	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	296.95640		0.00297	291.96450	0.00292	296.956	15.67	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	49.21360		0.00049	50.43620	0.00050	49.214	17.82	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,069.21360		0.01069	1,060.43620	0.01060	1,069.214	17.82	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10100		0.10100	0.10120	0.10120		16.60	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,180.49490		0.01180	1,203.27450	0.01203	1,180.495	16.42	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	80.49490		0.00080	83.27450	0.00083	80.495	16.42	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	498.93440		0.00499	517.39730	0.00517	498.934	16.60	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	398.93440		0.00399	397.39730	0.00397	398.934	16.60	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	191.59300		0.00192	201.87900	0.00202	191.593	18.50	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,091.59300		0.01092	1,081.87900	0.01082	1,091.593	18.50	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.32990		11.32990	11.37130	11.37130		12.00	883,732.20	78	34,413.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	437.17690		0.43718	469.73210	0.46973	437.177	11.56	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	107.27690		0.10728	98.43210	0.09843	107.277	11.56	0.00	0	1,250.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	430.40900	0.43041	462.66230	0.46266	430.409	11.58	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	110.50900	0.11051	101.36230	0.10136	110.509	11.58	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	21.51270	0.02151	25.84490	0.02584	21.513	15.29	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,331.61270	1.33161	1,294.54490	1.29454	1,331.613	15.29	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	457.85840	0.45786	491.29670	0.49130	457.858	11.53	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	97.95840	0.09796	89.99670	0.09000	97.958	11.53	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	444.00680	0.44401	476.86140	0.47686	444.007	11.55	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	104.10680	0.10411	95.56140	0.09556	104.107	11.55	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.47390	11.47390	11.51610	11.51610		13.09	0.00	0	34,915.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	516.20620	0.51621	545.00550	0.54501	516.206	12.74	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	282.30620	0.28231	268.90550	0.26891	282.306	12.74	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	510.92390	0.51092	539.54750	0.53955	510.924	12.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	287.02390	0.28702	273.44750	0.27345	287.024	12.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	505.68790	0.50569	534.13240	0.53413	505.688	12.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	291.78790	0.29179	278.03240	0.27803	291.788	12.78	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.62780	11.62780	11.67020	11.67020		13.77	0.00	0	23,020.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	408.71590	0.40872	426.54820	0.42655	408.716	14.41	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	770.91590	0.77092	746.34820	0.74635	770.916	14.41	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	405.68290	0.40568	423.40450	0.42340	405.683	14.43	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	777.88290	0.77788	753.20450	0.75320	777.883	14.43	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	402.67410	0.40267	420.28150	0.42028	402.674	14.45	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	784.87410	0.78487	760.08150	0.76008	784.874	14.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.77240	11.77240	11.81610	11.81610		14.19	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	920.19810	0.92020	948.02290	0.94802	920.198	13.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	347.79810	0.34780	331.92290	0.33192	347.798	13.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	794.49690	0.79450	818.94820	0.81895	794.497	13.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	465.09690	0.46510	445.84820	0.44585	465.097	13.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	770.78750	0.77079	794.56140	0.79456	770.788	13.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	491.38750	0.49139	471.46140	0.47146	491.388	13.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	747.78490	0.74778	770.88290	0.77088	747.785	13.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	518.38490	0.51838	497.78290	0.49778	518.385	13.82	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.45170	114.45170	114.44188	114.44188			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,461.70000	3.46170	3,451.88000	3.45188	3,461.700		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	3,451.70000	3.45170	3,441.88000	3.44188	3,451.700		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	3,441.70000	3.44170	3,431.88000	3.43188	3,441.700		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			114.14751	114.14751	114.13555	114.13555			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,157.51000	8.15751	8,145.55000	8.14555	8,157.510		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	8,147.51000	8.14751	8,135.55000	8.13555	8,147.510		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	8,137.51000	8.13751	8,125.55000	8.12555	8,137.510		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			119.37186	119.37186	119.35851	119.35851			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,381.86000	6.38186	6,368.51000	6.36851	6,381.860		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	6,371.86000	6.37186	6,358.51000	6.35851	6,371.860		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	6,361.86000	6.36186	6,348.51000	6.34851	6,361.860		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T	On 07/02/2013	Index Future			489.55500		489.55500	489.65500	489.65500				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			495.71800		495.71800	495.81600	495.81600				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			436.46700		436.46700	436.53100	436.53100				0.00	0	1,070.00
ALBI	On 02/05/2013	Index Future			441.96100		441.96100	442.02300	442.02300				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			8.86360		8.86360	8.87220	8.87220			9.76	8,863,600.00	1,000	7,870.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	392.78720	0.39279	401.77810	0.40178	392.787	392.787	9.82	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	39.18720	0.03919	39.57810	0.03958	39.187	39.187	9.82	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	562.08940	0.56209	571.30680	0.57131	562.089	562.089	10.33	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	17.08940	0.01709	17.70680	0.01771	17.089	17.089	10.33	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	515.19070	0.51519	524.38440	0.52438	515.191	515.191	10.03	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	20.19070	0.02019	20.78440	0.02078	20.191	20.191	10.03	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	469.76070	0.46976	478.91410	0.47891	469.761	469.761	9.84	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	24.76070	0.02476	25.31410	0.02531	24.761	24.761	9.84	0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future			8.91400		8.91400	8.92260	8.92260				3,565,600.00	400	7,636.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	154.00000	0.15400	162.60000	0.16260	154.000	154.000		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	0.000		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	174.00000	0.17400	182.60000	0.18260	174.000	174.000		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	0.000		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	164.00000	0.16400	172.60000	0.17260	164.000	164.000		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	0.000		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future			8.96800		8.96800	8.97610	8.97610			11.64	3,587,200.00	400	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	377.84310	0.37784	383.27760	0.38328	377.843	377.843	11.59	0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	319.84310	0.31984	317.17760	0.31718	319.843	319.843	11.59	0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	387.31690	0.38732	392.88700	0.39289	387.317	387.317	11.57	0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	309.31690	0.30932	306.78700	0.30679	309.317	309.317	11.57	0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	382.55640	0.38256	388.05730	0.38806	382.556	382.556	11.58	0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	314.55640	0.31456	311.95730	0.31196	314.556	314.556	11.58	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.01760		9.01760	9.02480	9.02480		12.10	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	278.62470		0.27862	281.45820	0.28146	278.625	13.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	741.02470		0.74102	736.65820	0.73666	741.025	13.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	283.49420		0.28349	286.37480	0.28637	283.494	13.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	725.89420		0.72589	721.57480	0.72157	725.894	13.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	281.04840		0.28105	283.90200	0.28390	281.048	13.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	733.44840		0.73345	729.10200	0.72910	733.448	13.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.42190		9.42190	9.40530	9.40530		13.41	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,278.74110		2.27874	2,264.31430	2.26431	2,278.741	12.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	106.84110		0.10684	109.01430	0.10901	106.841	12.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,235.09200		2.23509	2,220.76380	2.22076	2,235.092	12.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	113.19200		0.11319	115.46380	0.11546	113.192	12.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,191.73050		2.19173	2,177.50040	2.17750	2,191.730	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	119.83050		0.11983	122.20040	0.12220	119.830	12.86	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.61990		8.61990	8.61970	8.61970		13.42	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	204.20240		0.20420	206.57300	0.20657	204.202	13.54	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	224.30240		0.22430	226.87300	0.22687	224.302	13.54	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	199.98290		0.19998	202.34880	0.20235	199.983	13.57	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	230.08290		0.23008	232.64880	0.23265	230.083	13.57	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	195.83670		0.19584	198.19880	0.19820	195.837	13.60	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	235.93670		0.23594	238.49880	0.23850	235.937	13.60	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.70380		8.70380	8.70360	8.70360		13.17	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	223.06600		0.22307	219.78430	0.21978	223.066	13.86	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	459.26600		0.45927	456.18430	0.45618	459.266	13.86	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	220.04130		0.22004	216.77080	0.21677	220.041	13.88	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	466.24130		0.46624	463.17080	0.46317	466.241	13.88	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	217.05780		0.21706	213.79880	0.21380	217.058	13.91	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	473.25780		0.47326	470.19880	0.47020	473.258	13.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.06040		0.06040	0.06230	0.06230				0.00	0	4,500.00
CF CANDO CACG	On 02/01/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00060		20,000.00060	20,000.00070	20,000.00070				0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03410		0.03410	0.03540	0.03540				0.00	0	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			30,000.00000		30,000.00000	30,000.00000	30,000.00000				0.00	0	0.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			35,000.00020		35,000.00020	35,000.00030	35,000.00030				0.00	0	0.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.34730		0.34730	0.35960	0.35960				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.21710		0.21710	0.19260	0.19260				0.00	0	7,500.00
CF CANDO CACP	On 09/01/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	100,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.39320		9.39320	9.42330	9.42330		12.70		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	359.90810		0.35991	383.14560	0.38315	359.908	12.34		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	106.70810		0.10671	99.84560	0.09985	106.708	12.34		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	353.40420		0.35340	376.42910	0.37643	353.404	12.35		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	110.20420		0.11020	103.12910	0.10313	110.204	12.35		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	346.97590		0.34698	369.78540	0.36979	346.976	12.36		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	113.77590		0.11378	106.48540	0.10649	113.776	12.36		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.52060		9.52060	9.55120	9.55120		13.99		9,758,615.00	1,025	1,025.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	350.86650		0.35087	366.09960	0.36610	350.867	14.11		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	370.26650		0.37027	354.89960	0.35490	370.267	14.11		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	346.91360		0.34691	361.81370	0.36181	346.914	14.14	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	376.31360		0.37631	360.61370	0.36061	376.314	14.14	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	343.00470		0.34300	357.76860	0.35777	343.005	14.17	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	382.40470		0.38240	366.56860	0.36657	382.405	14.17	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.73610		11.73610	11.77910	11.77910		14.14	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	565.11790		0.56512	584.01220	0.58401	565.118	14.38	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	719.01790		0.71902	694.91220	0.69491	719.018	14.38	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	561.54900		0.56155	580.35270	0.58035	561.549	14.40	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	725.44900		0.72545	701.25270	0.70125	725.449	14.40	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	558.00410		0.55800	576.71770	0.57672	558.004	14.42	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	731.90410		0.73190	707.61770	0.70762	731.904	14.42	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.52820		8.52820	8.53380	8.53380		11.77	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	679.48480		0.67948	685.42500	0.68543	679.485	13.08	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	1.28480		0.00128	1.62500	0.00163	1.285	13.08	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	531.67350		0.53167	538.09750	0.53810	531.673	12.19	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	3.47350		0.00347	4.29750	0.00430	3.474	12.19	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	83.88440		0.08388	90.97500	0.09098	83.884	12.07	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	155.68440		0.15568	157.17500	0.15717	155.684	12.07	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	14.60830		0.01461	16.86780	0.01687	14.608	14.66	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	506.40830		0.50641	503.06780	0.50307	506.408	14.66	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	80.55480		0.08055	87.52030	0.08752	80.555	12.14	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	162.35480		0.16235	163.72030	0.16372	162.355	12.14	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	77.34400		0.07734	84.18290	0.08418	77.344	12.20	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	169.14400		0.16914	170.38290	0.17038	169.144	12.20	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	51.14300		0.05114	56.64110	0.05664	51.143	12.81	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	242.94300		0.24294	242.84110	0.24284	242.943	12.81	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.56100		8.56100	8.56670	8.56670		12.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.72	Call	114.69080		0.11469	120.33940	0.12034	114.691	13.46	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	273.69080		0.27369	273.63940	0.27364	273.691	13.46	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	53.05360		0.05305	56.36200	0.05636	53.054	14.88	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	512.05360		0.51205	509.66200	0.50966	512.054	14.88	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	155.54770		0.15555	162.14550	0.16215	155.548	12.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	194.54770		0.19455	195.44550	0.19545	194.548	12.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	151.68670		0.15169	158.21200	0.15821	151.687	12.94	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	200.68670		0.20069	201.51200	0.20151	200.687	12.94	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	147.91440		0.14791	154.36330	0.15436	147.914	12.99	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	206.91440		0.20691	207.66330	0.20766	206.914	12.99	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	718.15990		0.71816	724.76980	0.72477	718.160	12.74	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	7.15990		0.00716	8.06980	0.00807	7.160	12.74	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	576.43620		0.57644	583.58170	0.58358	576.436	12.40	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	15.43620		0.01544	16.88170	0.01688	15.436	12.40	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.59370		8.59370	8.59950	8.59950		13.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	92.54100		0.09254	96.31290	0.09631	92.541	15.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	558.84100		0.55884	556.81290	0.55681	558.841	15.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	99.58490		0.09958	103.52470	0.10352	99.585	15.27	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	525.88490		0.52588	524.02470	0.52402	525.885	15.27	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	95.99180		0.09599	99.84780	0.09985	95.992	15.36	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	542.29180		0.54229	540.34780	0.54035	542.292	15.36	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	94.24980		0.09425	98.06220	0.09806	94.250	15.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	550.54980		0.55055	548.56220	0.54856	550.550	15.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	623.70750		0.62371	630.76510	0.63077	623.708	12.65	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	30.00750		0.03001	31.26510	0.03127	30.008	12.65	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.62950		8.62950	8.63540	8.63540		14.04	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	147.29720		0.14730	151.36710	0.15137	147.297	15.63	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	557.79720		0.55780	555.96710	0.55597	557.797	15.63	0.00	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 26/04/2013	Any day expiry	9.05	Call	145.18090		0.14518	149.21120	0.14921	145.181	15.67	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	565.68090		0.56568	563.81120	0.56381	565.681	15.67	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	143.09860		0.14310	147.08950	0.14709	143.099	15.71	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	573.59860		0.57360	571.68950	0.57169	573.599	15.71	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	676.61540		0.67662	684.12710	0.68413	676.615	12.96	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	47.11540		0.04712	48.72710	0.04873	47.115	12.96	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	151.63540		0.15164	155.78530	0.15579	151.635	15.54	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	542.13540		0.54214	540.38530	0.54039	542.135	15.54	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.72930		8.72930	8.73530	8.73530		14.83	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	143.12170		0.14312	145.77110	0.14577	143.122	18.50	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,213.82170		1.21382	1,210.47110	1.21047	1,213.822	18.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	243.87830		0.24388	247.40690	0.24741	243.878	16.37	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	704.57830		0.70458	702.10690	0.70211	704.578	16.37	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	241.60020		0.24160	245.10380	0.24510	241.600	16.41	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	712.30020		0.71230	709.80380	0.70980	712.300	16.41	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	239.35310		0.23935	242.83930	0.24284	239.353	16.44	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	720.05310		0.72005	717.53930	0.71754	720.053	16.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.76910		8.76910	8.77500	8.77500		15.12	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	267.38700		0.26739	270.60240	0.27060	267.387	16.77	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	798.28700		0.79829	795.60240	0.79560	798.287	16.77	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	265.20440		0.26520	268.41000	0.26841	265.204	16.80	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	806.10440		0.80610	803.41000	0.80341	806.104	16.80	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	176.03260		0.17603	178.84190	0.17884	176.033	18.54	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,246.93260		1.24693	1,243.84190	1.24384	1,246.933	18.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	280.97660		0.28098	284.24900	0.28425	280.977	16.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	751.87660		0.75188	749.24900	0.74925	751.877	16.57	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	269.59270		0.26959	272.81790	0.27282	269.593	16.74	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	790.49270		0.79049	787.81790	0.78782	790.493	16.74	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry			8.80090	8.80090	8.80680	8.80680		15.19	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	302.18930	0.30219	305.31860	0.30532	302.189	16.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	811.28930	0.81129	808.51860	0.80852	811.289	16.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	200.79710	0.20080	203.79390	0.20379	200.797	18.58	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,279.89710	1.27990	1,276.99390	1.27699	1,279.897	18.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	309.19400	0.30919	312.33520	0.31234	309.194	16.70	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	788.29400	0.78829	785.53520	0.78554	788.294	16.70	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	306.83410	0.30683	309.97230	0.30997	306.834	16.73	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	795.93410	0.79593	793.17230	0.79317	795.934	16.73	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	304.50020	0.30450	307.63540	0.30764	304.500	16.76	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	803.60020	0.80360	800.83540	0.80084	803.600	16.76	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			114.00253	114.00253	113.98987	113.98987			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	1,012.53000	1.01253	999.87000	0.99987	1,012.530		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	1,002.53000	1.00253	989.87000	0.98987	1,002.530		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	992.53000	0.99253	979.87000	0.97987	992.530		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			8.69741	91.71518	8.69331	91.75073			0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	1,380.75000	1.38075	1,345.20000	1.34520	1,380.750		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/02/2013	Bond Future	8.55	Put	1,292.06000	1.29206	1,256.51000	1.25651	1,292.060		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	1,203.50000	1.20350	1,167.95000	1.16795	1,203.500		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			436.57100	436.57100	436.63500	436.63500			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	35,810.00000	3.58100	36,450.00000	3.64500	35,810.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	35,710.00000	3.57100	36,350.00000	3.63500	35,710.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	35,610.00000	3.56100	36,250.00000	3.62500	35,610.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			442.06700	442.06700	442.12800	442.12800			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	90,770.00000	9.07700	91,380.00000	9.13800	90,770.000		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	90,670.00000	9.06700	91,280.00000	9.12800	90,670.000		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	90,570.00000	9.05700	91,180.00000	9.11800	90,570.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future			200.43700	200.43700	200.31500	200.31500			0.00	0	610.00
IGOV	On 02/05/2013	Index Future			202.96000	202.96000	202.83600	202.83600			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			542.58700	542.58700	542.58900	542.58900			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.07000		94.93000	3.12000	96.88000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.00000		95.00000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.96000		95.04000	4.96000	95.04000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.94000		95.06000	4.94000	95.06000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.92000		95.08000	4.91000	95.09000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.90000		95.10000	4.90000	95.10000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.91000		95.09000	4.91000	95.09000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.95000		95.05000	4.95000	95.05000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.04000		94.96000	5.04000	94.96000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.15000		94.85000	5.15000	94.85000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.28000		94.72000	5.28000	94.72000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.41000		94.59000	5.41000	94.59000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.04320		7.04320	7.04300	7.04300		8.97		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	208.72230		0.20872	211.36640	0.21137	208.722	9.12		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	55.52230		0.05552	58.36640	0.05837	55.522	9.12		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	201.75090		0.20175	204.42270	0.20442	201.751	9.11		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	58.55090		0.05855	61.42270	0.06142	58.551	9.11		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	194.89850		0.19490	197.59470	0.19759	194.898	9.10		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	61.69850		0.06170	64.59470	0.06459	61.699	9.10		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.08600		7.08600	7.08720	7.08720		11.01		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	124.93410		0.12493	126.58960	0.12659	124.934	11.89		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	378.93410		0.37893	379.38960	0.37939	378.934	11.89	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	122.44770		0.12245	124.06620	0.12407	122.448	11.93	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	386.44770		0.38645	386.86620	0.38687	386.448	11.93	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	120.01260		0.12001	121.59420	0.12159	120.013	11.96	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	394.01260		0.39401	394.39420	0.39439	394.013	11.96	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			6.79829		110.37356	6.78873	110.44535			0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,794.83000		1.79483	1,866.62000	1.86662	1,794.830		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	1,868.25000		1.86825	1,940.04000	1.94004	1,868.250		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	1,941.60000		1.94160	2,013.39000	2.01339	1,941.600		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.84706		107.79380	6.83729	107.86563			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,406.00000		1.40600	1,477.83000	1.47783	1,406.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,478.22000		1.47822	1,550.05000	1.55005	1,478.220		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,550.38000		1.55038	1,622.21000	1.62221	1,550.380		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			6.89997		109.22274	6.88953	109.29771			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,752.92000		2.75292	2,827.89000	2.82789	2,752.920		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	2,822.29000		2.82229	2,897.26000	2.89726	2,822.290		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	2,891.60000		2.89160	2,966.57000	2.96657	2,891.600		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/02/2013	Bond Future			5.32818		125.07860	5.31777	125.10646		1.97	0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,512.79000		2.51279	2,540.76000	2.54076	2,512.790	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.32000		0.00032	0.43000	0.00043	0.320	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,083.52000		3.08352	3,111.39000	3.11139	3,083.520	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.03000		0.00003	0.04000	0.00004	0.030	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,599.50000		3.59950	3,627.36000	3.62736	3,599.500	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,728.04000		3.72804	3,755.90000	3.75590	3,728.040	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,856.40000		3.85640	3,884.26000	3.88426	3,856.400	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.12	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.33191		119.78785	5.32071	119.81512		2.02	0.00	0	13,141.00
R157	On 02/05/2013	Bond Future	5.35	Call	576.97000		0.57697	597.89000	0.59789	576.970	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	532.94000		0.53294	526.59000	0.52659	532.940	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	589.74000		0.58974	610.85000	0.61085	589.740	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	521.38000		0.52138	515.22000	0.51522	521.380	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	564.36000		0.56436	585.09000	0.58509	564.360	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	544.67000		0.54467	538.13000	0.53813	544.670	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.33554		116.27220	5.32045	116.30077		1.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,069.93000		1.06993	1,090.91000	1.09091	1,069.930	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	570.73000		0.57073	563.14000	0.56314	570.730	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,081.59000		1.08159	1,102.66000	1.10266	1,081.590	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	563.57000		0.56357	556.07000	0.55607	563.570	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,058.35000		1.05835	1,079.23000	1.07923	1,058.350	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	577.97000		0.57797	570.28000	0.57028	577.970	1.86	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.29085		129.20502	7.28138	129.30214		12.36		0.00	0	55,168.00
R186	On 07/02/2013	Bond Future	7.00	Call	893.42000		0.89342	990.00000	0.99000	893.420	12.27		0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,923.81000		3.92381	3,923.27000	3.92327	3,923.810	12.27		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,855.84000		1.85584	1,981.99000	1.98199	1,855.840	12.36		0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	2,275.50000		2.27550	2,304.53000	2.30453	2,275.500	12.36		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	2,055.25000		2.05525	2,184.65000	2.18465	2,055.250	12.38		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	2,063.96000		2.06396	2,096.24000	2.09624	2,063.960	12.38	412,792.00	412,792.00	200	100.00
R186	On 07/02/2013	Bond Future	8.50	Call	11,617.00000		11.61700	11,719.74000	11.71974	11,617.000	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	21.92000		0.02192	27.54000	0.02754	21.920	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	12,058.71000		12.05871	12,160.45000	12.16045	12,058.710	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	16.76000		0.01676	21.38000	0.02138	16.760	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	10,020.34000		10.02034	10,128.15000	10.12815	10,020.340	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	54.52000		0.05452	65.21000	0.06521	54.520	12.96		0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.45	Call	11,174.21000		11.17421	11,278.12000	11.27812	11,174.210	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	28.47000		0.02847	35.26000	0.03526	28.470	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,351.43000		11.35143	11,454.86000	11.45486	11,351.430	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	25.66000		0.02566	31.97000	0.03197	25.660	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,293.56000		3.29356	3,431.76000	3.43176	3,293.560	12.51		0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	1,174.72000		1.17472	1,215.80000	1.21580	1,174.720	12.51		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	5,122.39000		5.12239	5,256.08000	5.25608	5,122.390	12.66		0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	534.98000		0.53498	571.55000	0.57155	534.980	12.66		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	7,202.81000		7.20281	7,324.52000	7.32452	7,202.810	12.81		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	214.57000		0.21457	239.16000	0.23916	214.570	12.81		0.00	0	150.00
R186	On 02/05/2013	Bond Future			7.34951		130.76576	7.33984	130.86312		12.58		0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,035.10000		4.03510	4,133.51000	4.13351	4,035.100	12.55		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,528.45000		3.52845	3,529.50000	3.52950	3,528.450	12.55		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.41	Call	4,086.90000		4.08690	4,185.69000	4.18569	4,086.900	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,480.24000		3.48024	3,481.67000	3.48167	3,480.240	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,983.67000		3.98367	4,081.70000	4.08170	3,983.670	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,577.14000		3.57714	3,577.81000	3.57781	3,577.140	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.48719		128.99917	7.47676	129.09982		13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,904.54000		9.90454	10,000.73000	10.00073	9,904.540	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,732.62000		3.73262	3,728.16000	3.72816	3,732.620	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,963.54000		9.96354	10,059.87000	10.05987	9,963.540	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,701.80000		3.70180	3,697.48000	3.69748	3,701.800	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,576.70000		13.57670	13,678.97000	13.67897	13,576.700	13.91	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,180.10000		2.18010	2,181.72000	2.18172	2,180.100	13.91	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,845.66000		9.84566	9,941.70000	9.94170	9,845.660	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,763.66000		3.76366	3,759.05000	3.75905	3,763.660	13.69	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.88825		217.88825	217.95862	217.95862			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,898.25000		4.89825	4,968.62000	4.96862	4,898.250		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	4,888.25000		4.88825	4,958.62000	4.95862	4,888.250		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	4,878.25000		4.87825	4,948.62000	4.94862	4,878.250		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/02/2013	Bond Future			286.98660		286.98660	286.96264	286.96264			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	7,996.60000		7.99660	7,972.64000	7.97264	7,996.600		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	7,986.60000		7.98660	7,962.64000	7.96264	7,986.600		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	7,976.60000		7.97660	7,952.64000	7.95264	7,976.600		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			290.59926		290.59926	290.57318	290.57318			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,209.26000		8.20926	8,183.18000	8.18318	8,209.260		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	8,199.26000		8.19926	8,173.18000	8.17318	8,199.260		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	8,189.26000		8.18926	8,163.18000	8.16318	8,189.260		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.02991		107.77164	5.01891	107.79173		1.38	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	149.10000		0.14910	165.15000	0.16515	149.100	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	240.28000		0.24028	236.24000	0.23624	240.280	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,037.83000		1.03783	1,058.47000	1.05847	1,037.830	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	3.65000		0.00365	4.20000	0.00420	3.650	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,108.43000		2.10843	2,128.52000	2.12852	2,108.430	1.50	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	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,197.30000		2.19730	2,217.39000	2.21739	2,197.300	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,286.07000		2.28607	2,306.16000	2.30616	2,286.070	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.50	0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.99292		109.07350	4.98075	109.09300		1.22	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	4.98000		0.00498	5.80000	0.00580	4.980	1.15	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
R201	On 02/05/2013	Bond Future	4.05	Put	1,530.73000		1.53073	1,512.05000	1.51205	1,530.730	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	5.32000		0.00532	6.19000	0.00619	5.320	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,514.73000		1.51473	1,496.10000	1.49610	1,514.730	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	4.66000		0.00466	5.44000	0.00544	4.660	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,546.74000		1.54674	1,528.02000	1.52802	1,546.740	1.15	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.83419		107.60418	4.81550	107.62473		1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	391.27000		0.39127	403.34000	0.40334	391.270	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	428.87000		0.42887	420.39000	0.42039	428.870	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	397.01000		0.39701	409.17000	0.40917	397.010	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	423.61000		0.42361	415.22000	0.41522	423.610	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	385.58000		0.38558	397.56000	0.39756	385.580	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	434.18000		0.43418	425.61000	0.42561	434.180	1.03	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			217.70569		217.70569	217.68317	217.68317			0.00	0	51,536.00
R202	On 07/02/2013	Bond Future	204.99	Call	12,715.69000		12.71569	12,693.17000	12.69317	12,715.690		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	12,705.69000		12.70569	12,683.17000	12.68317	12,705.690		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	12,695.69000		12.69569	12,673.17000	12.67317	12,695.690		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			220.44622		220.44622	220.42207	220.42207			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	9,406.22000		9.40622	9,382.07000	9.38207	9,406.220		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	9,396.22000		9.39622	9,372.07000	9.37207	9,396.220		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	9,386.22000		9.38622	9,362.07000	9.36207	9,386.220		0.00	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 02/05/2013	Bond Future	211.06	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.78436	113.21810	5.77960	113.23815		4.20	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	221.21000	0.22121	245.02000	0.24502	221.210	4.12	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,256.43000	1.25643	1,260.19000	1.26019	1,256.430	4.12	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,519.07000	1.51907	1,551.48000	1.55148	1,519.070	4.23	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	157.78000	0.15778	170.14000	0.17014	157.780	4.23	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,784.48000	2.78448	2,808.98000	2.80898	2,784.480	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	23.81000	0.02381	28.26000	0.02826	23.810	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,739.44000	4.73944	4,759.79000	4.75979	4,739.440	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.65000	0.00065	0.95000	0.00095	0.650	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,572.94000	5.57294	5,593.05000	5.59305	5,572.940	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.09000	0.00009	0.15000	0.00015	0.090	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,981.88000	2.98188	3,005.53000	3.00553	2,981.880	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	17.29000	0.01729	20.89000	0.02089	17.290	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,180.43000	3.18043	3,203.34000	3.20334	3,180.430	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	12.39000	0.01239	15.25000	0.01525	12.390	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,579.67000	3.57967	3,601.45000	3.60145	3,579.670	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	6.15000	0.00615	7.88000	0.00788	6.150	4.37	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.81483	110.42918	5.80998	110.44864		4.32	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,273.48000	1.27348	1,297.55000	1.29755	1,273.480	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	932.42000	0.93242	937.03000	0.93703	932.420	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,295.86000	1.29586	1,320.02000	1.32002	1,295.860	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	914.84000	0.91484	919.54000	0.91954	914.840	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,251.32000	1.25132	1,275.30000	1.27530	1,251.320	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	950.24000	0.95024	954.76000	0.95476	950.240	4.30	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.89298	109.30388	5.88720	109.32444		4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,948.27000	1.94827	1,967.84000	1.96784	1,948.270	4.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.00	Put	1,568.39000		1.56839	1,567.40000	1.56740	1,568.390	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,967.77000		1.96777	1,987.40000	1.98740	1,967.770	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,552.48000		1.55248	1,551.55000	1.55155	1,552.480	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,929.28000		1.92928	1,948.78000	1.94878	1,929.280	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,584.83000		1.58483	1,583.77000	1.58377	1,584.830	4.36	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.03124		110.74340	6.02143	110.79397		5.80	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,259.41000		6.25941	6,310.41000	6.31041	6,259.410	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	1.07000		0.00107	1.50000	0.00150	1.070	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,022.30000		7.02230	7,073.02000	7.07302	7,022.300	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.28000		0.00028	0.43000	0.00043	0.280	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,364.15000		9.36415	9,414.72000	9.41472	9,364.150	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,594.71000		9.59471	9,645.28000	9.64528	9,594.710	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,824.63000		9.82463	9,875.20000	9.87520	9,824.630	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.06974		112.08117	6.05960	112.13150		5.95	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,168.45000		2.16845	2,217.81000	2.21781	2,168.450	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,033.03000		1.03303	1,032.06000	1.03206	1,033.030	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,199.16000		2.19916	2,248.69000	2.24869	2,199.160	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,014.76000		1.01476	1,013.96000	1.01396	1,014.760	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,137.96000		2.13796	2,187.14000	2.18714	2,137.960	5.96	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,051.55000		1.05155	1,050.40000	1.05040	1,051.550	5.96	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.16394		111.07744	6.15242	111.12966		6.02	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,781.27000		2.78127	2,821.89000	2.82189	2,781.270	6.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.30	Put	2,166.78000		2.16678	2,155.18000	2.15518	2,166.780	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,806.34000		2.80634	2,847.10000	2.84710	2,806.340	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,146.85000		2.14685	2,135.39000	2.13539	2,146.850	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,798.08000		4.79808	4,846.49000	4.84649	4,798.080	6.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,088.88000		1.08888	1,085.07000	1.08507	1,088.880	6.27	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,756.32000		2.75632	2,796.80000	2.79680	2,756.320	6.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,186.85000		2.18685	2,175.11000	2.17511	2,186.850	6.03	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.01623		102.78649	5.00411	102.79748		0.62	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	12.58000		0.01258	15.78000	0.01578	12.580	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	245.45000		0.24545	237.66000	0.23766	245.450	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	74.89000		0.07489	83.37000	0.08337	74.890	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	89.61000		0.08961	87.10000	0.08710	89.610	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	841.74000		0.84174	852.74000	0.85274	841.740	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.00000		0.00000	0.01000	0.00001	0.000	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	886.50000		0.88650	897.49000	0.89749	886.500	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	931.24000		0.93124	942.23000	0.94223	931.240	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.68	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.93847		104.02806	4.92328	104.03843		0.52	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.01000		0.00001	0.02000	0.00002	0.010	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,060.19000		1.06019	1,049.83000	1.04983	1,060.190	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.01000		0.00001	0.02000	0.00002	0.010	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,053.24000		1.05324	1,042.88000	1.04288	1,053.240	0.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future	3.39	Call	0.01000		0.00001	0.02000	0.00002	0.010	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,067.14000		1.06714	1,056.78000	1.05678	1,067.140	0.49	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.75488		103.07138	3.69290	103.08251		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	116.30000		0.11630	125.15000	0.12515	116.300	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	18.52000		0.01852	16.24000	0.01624	18.520	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	117.67000		0.11767	126.56000	0.12656	117.670	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	18.10000		0.01810	15.86000	0.01586	18.100	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	114.93000		0.11493	123.73000	0.12373	114.930	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	18.95000		0.01895	16.62000	0.01662	18.950	0.14	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.28916		105.87967	6.27944	105.93532		6.99	0.00	0	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,499.95000		7.49995	7,555.91000	7.55591	7,499.950	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.67000		0.00067	0.98000	0.00098	0.670	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,227.77000		8.22777	8,283.53000	8.28353	8,227.770	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.21000		0.00021	0.32000	0.00032	0.210	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,271.74000		10.27174	10,327.40000	10.32740	10,271.740	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000		0.00000	0.01000	0.00001	0.000	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,523.50000		10.52350	10,579.16000	10.57916	10,523.500	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000		0.00000	0.01000	0.00001	0.000	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,774.44000		10.77444	10,830.09000	10.83009	10,774.440	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.33477		107.15860	6.32476	107.21416		7.27	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,125.36000		2.12536	2,178.48000	2.17848	2,125.360	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,488.42000		1.48842	1,485.98000	1.48598	1,488.420	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,156.16000		2.15616	2,209.51000	2.20951	2,156.160	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,464.17000		1.46417	1,461.96000	1.46196	1,464.170	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,094.81000		2.09481	2,147.70000	2.14770	2,094.810	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,512.96000		1.51296	1,510.29000	1.51029	1,512.960	7.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future			6.44177		106.41516	6.43060	106.47275		7.45		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,636.31000		3.63631	3,683.93000	3.68393	3,636.310	7.52		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,315.73000		2.31573	2,305.76000	2.30576	2,315.730	7.52		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,666.19000		3.66619	3,713.95000	3.71395	3,666.190	7.53		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,294.89000		2.29489	2,285.06000	2.28506	2,294.890	7.53		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,606.53000		3.60653	3,654.01000	3.65401	3,606.530	7.52		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,336.71000		2.33671	2,326.60000	2.32660	2,336.710	7.52		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.38854		104.75773	6.37885	104.81932		8.22		0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	273.25000		0.27325	314.11000	0.31411	273.250	8.07		0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,779.03000		2.77903	2,758.30000	2.75830	2,779.030	8.07		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,388.24000		8.38824	8,450.33000	8.45033	8,388.240	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	1.15000		0.00115	1.65000	0.00165	1.150	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,786.69000		8.78669	8,848.60000	8.84860	8,786.690	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.68000		0.00068	1.00000	0.00100	0.680	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,154.90000		14.15490	14,216.49000	14.21649	14,154.900	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,352.56000		9.35256	9,414.31000	9.41431	9,352.560	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.31000		0.00031	0.47000	0.00047	0.310	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,633.96000		9.63396	9,695.67000	9.69567	9,633.960	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.20000		0.00020	0.32000	0.00032	0.200	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,914.34000		9.91434	9,976.02000	9.97602	9,914.340	8.68		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.13000		0.00013	0.22000	0.00022	0.130	8.68		0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.43025		102.63013	6.42031	102.69171		8.71		0.00	0	47.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.66	Call	2,845.40000		2.84540	2,907.77000	2.90777	2,845.400	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,434.70000		1.43470	1,435.49000	1.43549	1,434.700	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,771.31000		2.77131	2,833.28000	2.83328	2,771.310	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,482.45000		1.48245	1,482.84000	1.48284	1,482.450	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,808.24000		2.80824	2,870.41000	2.87041	2,808.240	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,458.43000		1.45843	1,459.02000	1.45902	1,458.430	8.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.53100		102.05431	6.52007	102.11806		9.04	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,289.37000		4.28937	4,343.30000	4.34330	4,289.370	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,678.66000		2.67866	2,668.84000	2.66884	2,678.660	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,868.09000		6.86809	6,929.58000	6.92958	6,868.090	9.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,407.05000		1.40705	1,404.79000	1.40479	1,407.050	9.51	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,222.93000		4.22293	4,276.56000	4.27656	4,222.930	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,726.63000		2.72663	2,716.51000	2.71651	2,726.630	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,256.09000		4.25609	4,309.87000	4.30987	4,256.090	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,702.56000		2.70256	2,692.59000	2.69259	2,702.560	9.18	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.08702		83.22113	8.08266	83.25967		15.50	0.00	0	11,314.00
R209	On 07/02/2013	Bond Future	8.63	Call	4,856.74000		4.85674	4,924.71000	4.92471	4,856.740	15.69	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	270.00000		0.27000	299.43000	0.29943	270.000	15.69	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,290.40000		6.29040	6,347.23000	6.34723	6,290.400	15.79	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	115.94000		0.11594	134.23000	0.13423	115.940	15.79	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	7,168.92000		7.16892	7,220.31000	7.22031	7,168.920	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	66.67000		0.06667	79.52000	0.07952	66.670	15.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	9.10	Call	8,268.48000		8.26848	8,314.77000	8.31477	8,268.480	15.92	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	31.89000		0.03189	39.64000	0.03964	31.890	15.92	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,535.88000		7.53588	7,585.36000	7.58536	7,535.880	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	52.41000		0.05241	63.35000	0.06335	52.410	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	7,902.57000		7.90257	7,950.35000	7.95035	7,902.570	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	41.00000		0.04100	50.24000	0.05024	41.000	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,975.83000		7.97583	8,023.29000	8.02329	7,975.830	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	39.01000		0.03901	47.93000	0.04793	39.010	15.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.14619		81.08472	8.14180	81.12305		17.84	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,772.79000		2.77279	2,830.98000	2.83098	2,772.790	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,975.27000		3.97527	3,995.13000	3.99513	3,975.270	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,696.22000		2.69622	2,753.98000	2.75398	2,696.220	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,077.61000		4.07761	4,097.04000	4.09704	4,077.610	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,734.44000		2.73444	2,792.42000	2.79242	2,734.440	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,026.30000		4.02630	4,045.95000	4.04595	4,026.300	17.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.28360		80.16821	8.27890	80.20811		20.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,511.18000		8.51118	8,565.30000	8.56530	8,511.180	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,230.48000		4.23048	4,244.70000	4.24470	4,230.480	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,837.12000		11.83712	11,891.48000	11.89148	11,837.120	21.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,469.06000		2.46906	2,483.52000	2.48352	2,469.060	21.76	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,417.97000		8.41797	8,472.02000	8.47202	8,417.970	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,293.31000		4.29331	4,307.46000	4.30746	4,293.310	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,464.53000		8.46453	8,518.62000	8.51862	8,464.530	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,261.79000		4.26179	4,275.98000	4.27598	4,261.790	21.38	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			166.24642		166.24642	166.23046	166.23046				0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,256.42000	9.25642	9,240.46000	9.24046	9,256.420				0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000	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	9,246.42000	9.24642	9,230.46000	9.23046	9,246.420				0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000	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	9,236.42000	9.23642	9,220.46000	9.22046	9,236.420				0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			166.48197		166.48197	166.46464	166.46464				0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,341.97000	5.34197	5,324.64000	5.32464	5,341.970				0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000	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	5,331.97000	5.33197	5,314.64000	5.31464	5,331.970				0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000	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	5,321.97000	5.32197	5,304.64000	5.30464	5,321.970				0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000	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			126.23734		126.23734	126.23028	126.23028				0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,247.34000	3.24734	3,240.28000	3.24028	3,247.340				0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000	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	3,237.34000	3.23734	3,230.28000	3.23028	3,237.340				0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000	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	3,227.34000	3.22734	3,220.28000	3.22028	3,227.340				0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.82648		127.82648	127.81855	127.81855				0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,136.48000	2.13648	2,128.55000	2.12855	2,136.480				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,126.48000		2.12648	2,118.55000	2.11855	2,126.480		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,116.48000		2.11648	2,108.55000	2.10855	2,116.480		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			132.24046		132.24046	132.44541	132.44541			0.00	0	7,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,250.46000		3.25046	3,455.41000	3.45541	3,250.460		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	3,240.46000		3.24046	3,445.41000	3.44541	3,240.460		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	3,230.46000		3.23046	3,435.41000	3.43541	3,230.460		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			133.90520		133.90520	134.11188	134.11188			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	2,815.20000		2.81520	3,021.88000	3.02188	2,815.200		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	2,805.20000		2.80520	3,011.88000	3.01188	2,805.200		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	2,795.20000		2.79520	3,001.88000	3.00188	2,795.200		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			7.78746		95.62100	7.77804	95.70657		15.03	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	9,381.95000		9.38195	9,474.80000	9.47480	9,381.950		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	33.03000		0.03303	40.31000	0.04031	33.030		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,761.69000		9.76169	9,853.35000	9.85335	9,761.690		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	25.71000		0.02571	31.80000	0.03180	25.710		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	10,140.25000		10.14025	10,230.89000	10.23089	10,140.250		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future	9.00	Put	19.88000		0.01988	24.95000	0.02495	19.880	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	10,517.41000		10.51741	10,607.15000	10.60715	10,517.410	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	15.29000		0.01529	19.46000	0.01946	15.290	15.50	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.84494		93.24176	7.83536	93.32763		16.35	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,568.11000		3.56811	3,656.10000	3.65610	3,568.110	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,433.36000		3.43336	3,435.48000	3.43548	3,433.360	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,479.88000		3.47988	3,567.21000	3.56721	3,479.880	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,524.15000		3.52415	3,525.61000	3.52561	3,524.150	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,523.85000		3.52385	3,611.50000	3.61150	3,523.850	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,478.55000		3.47855	3,480.33000	3.48033	3,478.550	16.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.98229		92.26684	7.97208	92.35552		17.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,893.26000		8.89326	8,979.27000	8.97927	8,893.260	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,671.48000		3.67148	3,668.81000	3.66881	3,671.480	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,792.55000		8.79255	8,878.31000	8.87831	8,792.550	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,730.37000		3.73037	3,727.45000	3.72745	3,730.370	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,842.86000		8.84286	8,928.75000	8.92875	8,842.860	17.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,700.82000		3.70082	3,698.03000	3.69803	3,700.820	17.95	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.12687		85.08295	8.12250	85.12390		16.80	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	4,601.40000		4.60140	4,681.94000	4.68194	4,601.400	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	445.30000		0.44530	484.89000	0.48489	445.300	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	4,671.72000		4.67172	4,751.66000	4.75166	4,671.720	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	429.74000		0.42974	468.73000	0.46873	429.740	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	4,742.34000		4.74234	4,821.66000	4.82166	4,742.340	17.00	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	414.65000		0.41465	453.02000	0.45302	414.650	17.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			1.37010		1.37010	1.37040	1.37040		13.07		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	862.20320		0.08622	869.44770	0.08694	862.203	12.74		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	61.20320		0.00612	65.44770	0.00654	61.203	12.74		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	778.66050		0.07787	786.49330	0.07865	778.661	12.67		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	77.66050		0.00777	82.49330	0.00825	77.661	12.67		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	701.08010		0.07011	709.23950	0.07092	701.080	12.75		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	100.08010		0.01001	105.23950	0.01052	100.080	12.75		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.37970		1.37970	1.37980	1.37980		14.75		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	491.13110		0.04911	495.09230	0.04951	491.131	14.57		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	594.13110		0.05941	597.09230	0.05971	594.131	14.57		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	454.04110		0.04540	457.87670	0.04579	454.041	14.75		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	657.04110		0.06570	659.87670	0.06599	657.041	14.75		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	420.45080		0.04205	424.14380	0.04241	420.451	14.95		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	723.45080		0.07235	726.14380	0.07261	723.451	14.95		0.00	0	0.00
<b>Total for Derivatives :</b>												<b>53,720,411.20</b>	<b>6,202</b>	<b>1 345 553.00</b>	
<b><u>i-Bonds</u></b>															
AA02	On 28/03/2016	Spot Bond			99.94188		11.00789	99.94188	10.98065				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		22.01562	108.85858	21.96283				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		8.89235	100.00011	8.87033				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		11.07825	111.70673	11.05112				0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.01761	100.63261	0.01756				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00717	100.64155	0.00715				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB012	On 21/11/2022	Spot Bond	8.00000	46.07591	8.00000	46.06593			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	9.74039	101.73855	9.71828			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	23.73189	105.29362	23.67649			0.00	0	13,330,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	44.95939	105.62267	44.85419			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.62656	100.96284	10.60059			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	12.66747	111.66393	12.63646			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	55.14751	100.00003	54.97151			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	70.46012	215.58145	70.18521			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	27.41223	134.94825	27.32861			0.00	0	162,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.32461	269.82094	2.31372			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	21.19195	100.53123	21.14037			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	38.50196	100.25380	38.40640			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.02727	100.10451	11.99747			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	7.76505	100.10764	7.74580			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.33073	100.11256	7.31257			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.39039	100.11573	7.37207			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	25.97630	113.03853	25.91208			0.00	0	3,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On 15/03/2015	Spot Bond	102.88112	20.79473	102.88112	20.74191			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	31.90514	106.71879	31.82985			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	26.93101	101.43096	26.82382			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	21.11276	100.69530	21.06016			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.16485	101.53927	11.13743			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	10.29795	101.47729	10.27267			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	1.67936	101.61005	1.67524			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	99.03753	104.93328	98.78606			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	63.28033	108.48706	63.12900			0.00	0	1,401,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	56.48820	101.57306	56.30547			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	96.68947	100.00000	96.45480			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	94.53469	100.57314	94.30180			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	70.49478	215.26681	70.22000			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	37.47259	133.33110	37.35929			0.00	0	114,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	20.04583	122.14204	19.98900			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.40104	113.35700	8.37850			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	22.74398	123.70523	22.68454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	102.18114	14.48363	102.18114	14.44786			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.08363	99.83242	10.53859			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.13589	99.82309	10.06030			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.63327	99.81405	11.09201			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.77267	106.48741	4.76051			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	19.91517	100.00000	19.86586			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.38800	165.75435	3.37610			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	11.53162	157.68318	11.49249			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.73741	170.05600	2.72762			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	119.38811	143.83197	118.98313			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.20672	172.68858	3.19512			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	70.46453	215.54135	70.18964			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	70.45949	215.58717	70.18458			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	85.98947	100.00000	85.79922			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.48111	71.58015	6.47156			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.48111	71.58015	6.47156			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	91.52572	100.36979	91.30968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On 07/07/2016	Spot Bond	84.61000	11.66843	84.61000	11.64885			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.00493	92.57000	17.97263			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.15169	100.05362	10.12655			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.02895	95.34000	15.99958			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	29.94265	100.00000	29.88585			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	14.97032	94.00000	14.94317			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.01679	94.99000	13.99117			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	29.52526	89.20000	29.47287			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	28.14377	90.02000	28.09334			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	10.26111	101.37010	10.23595			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.59534	101.21709	8.57429			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	26.91356	89.83000	26.86542			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	18.74895	136.93312	18.69529			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	22.59568	102.86000	22.55194			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.05266	96.69000	23.00915			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	22.15466	96.61000	22.11286			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	21.79841	96.38000	21.75735			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.61034	99.94804	8.58903			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	121.81240	21.69484	121.81240	21.63790				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	69.39451	104.20000	73.72147				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.82603	101.30453	9.80195				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	19.74625	93.54000	19.70986				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	18.74984	92.85000	18.71547				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.72363	103.39542	2.71597				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.33321	149.61017	2.32606				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	1.95450	196.08295	1.94717				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.57122	95.40000	15.54243				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	65.15165	107.27000	69.39020				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.44102	94.09000	15.41245				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.13845	114.69202	12.10809				0.00	0	10,210,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	21.93787	105.76936	21.88647				0.00	0	4,807,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	8.81759	102.79126	8.79751				0.00	0	3,807,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.25538	101.48825	11.22989				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	16.54933	110.44192	16.50918				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	32.85165	125.04605	32.75736				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	119.98592	4.00000	119.94816				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	274.59193	2.28777	274.59193	2.27693				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	123.88924	5.52406	123.88924	5.50846				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	3.64445	128.40915	3.63388				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	62.73415	99.53952	62.53906				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	88.27441	100.06620	88.07414				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	73.05204	100.07265	72.76653				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	22.82430	100.00000	22.76778				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	60.38406	100.53957	60.19045				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	95.11883	101.66199	94.63842				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	60.38406	100.53957	60.19045				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	86.78410	101.42690	86.38493				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	81.66366	102.82057	81.49767				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	24.07940	111.03772	24.02072				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	18.61157	100.83941	18.56614				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	18.85894	100.86237	18.81290				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	22.36340	101.18756	22.30864				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	55.69720	100.06785	55.51935				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041	On 20/09/2013	Spot Bond	100.06721	55.65538	100.06721	55.47766			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	18.36413	100.81643	18.31932			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.05048	54.43317	8.04090			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	99.93045	100.00000	99.67487			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	99.93045	100.00000	99.67487			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	41.41052	100.61624	41.30965			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	55.26349	99.86961	55.36290			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	18.20575	100.00000	18.17121			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.28736	100.00000	15.25835			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.28736	100.00000	15.25835			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	56.21286	100.07583	56.03335			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	16.19614	100.07969	16.15601			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	16.98086	100.08857	16.93878			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	15.84630	100.07573	15.80703			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	16.08268	100.07841	16.04283			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.18669	100.07959	16.14658			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	12.77832	103.08180	12.74949			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	12.77832	103.08180	12.74949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	103.10163	12.84388	103.10163	103.10163	12.81489			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.65718	100.07361	100.07361	15.61838			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	12.84388	103.10163	103.10163	12.81489			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	12.71275	103.06198	103.06198	12.68407			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	26.79111	79.64238	79.64238	26.74815			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	27.47157	100.07204	100.07204	27.40351			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	56.59992	100.07100	100.07100	56.45968			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.36354	99.94507	99.94507	15.32552			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	56.59992	100.07100	100.07100	56.45968			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.26584	100.07684	100.07684	8.24535			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.10732	100.07933	100.07933	8.08723			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.06442	100.08039	100.08039	8.04444			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.85717	100.07826	100.07826	7.83770			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	56.34843	100.06560	100.06560	56.20881			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.77513	100.07361	100.07361	8.75339			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	101.19124	102.49679	101.19124	101.19124	102.22397			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	64.39831	101.31884	101.31884	64.19496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL103	On 18/01/2013	Spot Bond	101.19124		102.49679	101.19124	102.22397			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658		9.57497	110.28658	9.54910			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728		38.53914	100.06728	38.44364			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996		49.05647	105.71996	48.94346			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526		43.31136	100.99526	43.20551			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059		8.63572	101.18059	8.61458			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291		8.58485	102.01291	8.56368			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000		9.10287	100.00000	9.08560			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786		43.79843	101.04786	43.69133			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000		3.89587	100.00000	3.88721			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000		5.00250	100.00000	4.99131			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933		13.20330	72.59933	13.18357			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552		2.97473	127.83552	2.96662			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043		3.08897	127.87043	3.08054			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569		7.63581	100.07569	7.61689			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321		29.07496	100.62321	29.00413			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321		29.07496	100.62321	29.00413			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786		43.79843	101.04786	43.69133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On 26/08/2014	Spot Bond	100.51806	28.70389	100.51806	28.63403			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	27.54505	100.07299	27.47680			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	27.49607	100.07235	27.42794			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.40822	101.33418	7.38966			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.18214	100.41093	11.15435			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.39795	101.33457	7.37942			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	12.46532	103.90444	12.43701			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	12.52966	103.93140	12.50120			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	27.49604	100.22094	27.42782			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.23498	100.59173	11.20701			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.69743	99.93469	10.67095			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.66688	100.07603	7.64788			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	63.30540	100.93686	63.14733			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	38.32607	100.27790	38.23093			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	38.19918	100.06196	38.10454			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.62591	100.07446	9.60206			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	42.05108	100.76536	41.94851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153		On 20/03/2015	Spot Bond	100.06587	19.65800	100.06587	19.60929		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.06402	19.50583	100.06402	19.45751		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.06760	19.80121	100.06760	19.75215		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.07424	9.60567	100.07424	9.58187		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.07047	9.25135	100.07047	9.22842		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.06619	19.68485	100.06619	19.63608		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.06739	19.78331	100.06739	19.73429		0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	102.65284	12.74570	102.65284	12.71657		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	100.06844	15.20328	100.06844	15.16561		0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	100.06674	19.72961	100.06674	19.68072		0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	100.09530	40.34276	100.09530	40.24278		0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	100.18292	19.92145	100.18292	19.87204		0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	100.06691	38.30907	100.06691	38.21415		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	108.26890	9.72021	108.26890	9.69713		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	100.07386	9.57531	100.07386	9.55158		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	103.66222	4.27796	103.66222	4.26727		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	100.06728	19.77436	100.06728	19.72536		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	100.06735	19.79230	100.06735	19.74326		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL173	On 20/06/2017	Spot Bond	100.07626	9.50399	100.07626	9.48045				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.95874	100.07891	7.93902				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.44260	100.07361	7.42415				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	55.77286	100.07223	55.59475				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	27.70723	100.07839	27.63857				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	20.22100	100.07574	20.17089				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.01014	100.08155	9.98533				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.50399	100.07626	9.48045				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.01035	100.07944	7.99050				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	8.88704	100.07796	8.86502				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.56083	100.07839	7.54210				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.61870	100.07515	10.59238				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.76402	100.07965	7.74478				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.89860	100.08103	7.87903				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	55.23617	100.06425	55.05979				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	55.29199	100.06489	55.11543				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.04174	100.06989	15.00447				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	100.07148	15.18359	100.07148	15.14596		0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	100.08134	7.85095	100.08134	7.83149		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	100.08134	7.85095	100.08134	7.83149		0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	100.08737	10.56683	100.08737	10.54065		0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	100.07679	8.77474	100.07679	8.75300		0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	100.08652	10.48587	100.08652	10.45989		0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	100.08684	10.51623	100.08684	10.49017		0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	100.08737	10.56683	100.08737	10.54065		0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	85.50175	6.32335	85.50175	6.31092		0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	100.08315	8.02708	100.08315	8.00719		0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	100.08315	8.02708	100.08315	8.00719		0.00	0	0.00
ADB03S		On 09/04/2013	Spot Bond	103.67806	86.25448	103.67806	86.06197		0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	3.94329	100.00000	3.93373		0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	100.56844	28.79877	100.56844	28.72865		0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	100.63477	29.43402	100.63477	29.36231		0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	100.67892	29.85731	100.67892	29.78453		0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	101.20949	17.33504	101.20949	17.29259		0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	101.34649	18.12234	101.34649	18.07791		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	101.52904	19.17009	101.52904	19.12301			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	10.76494	108.27946	10.73924			0.00	0	4,406,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	11.17816	124.59492	11.14846			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	35.53743	100.00000	35.45134			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	17.60214	115.64616	17.55783			0.00	0	9,202,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	34.01053	100.00000	33.92814			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.54610	100.00000	13.51596			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	3.84729	154.79211	3.83440			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	37.31523	129.92747	37.21385			0.00	0	58,000.00
ANG01	On 14/01/2013	Spot Bond	101.07300	97.30549	101.07300	97.04401			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	62.46828	101.15622	62.31538			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	9.99646	99.92565	9.97172			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	11.56620	112.23984	11.53794			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	22.55667	101.18527	22.50145			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	10.39222	101.23711	10.36676			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	54.78040	100.00000	54.64473			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	20.31206	114.82122	20.26149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond	99.81750	9.07344	99.81750	9.05101			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	56.75178	100.11329	56.57049			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	61.88378	103.73691	61.74108			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	26.62973	99.83571	26.56388			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	31.34522	105.24488	31.27249			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	12.56706	111.52726	12.53650			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	42.95329	100.88946	42.84841			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	16.52360	104.32215	16.48111			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	71.05212	99.81811	70.76947			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	18.73691	102.00706	18.68968			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	18.72414	101.95171	18.67697			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.21089	99.81798	13.12954			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	18.64495	101.94160	18.59798			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.46495	104.59763	12.43281			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.07233	99.81335	17.98154			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.07233	99.81335	17.98154			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.25817	99.81340	15.17277			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	15.74568	101.35805	15.70621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond	102.22265	16.55089	102.22265	16.50910				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	18.73691	102.00706	18.68968				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	15.93793	102.70168	15.89751				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	10.94923	102.35327	10.92154				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	12.91702	99.82359	12.83642				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	12.91833	99.81671	12.83771				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	12.91833	99.81671	12.83771				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	28.44264	99.82722	28.33247				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	86.51701	99.86832	86.28542				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	17.48276	97.82330	17.88535				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.04151	103.70924	12.01070				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.25946	99.79214	13.22669				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.42366	100.04409	11.34615				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.46822	99.77076	1.46459				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.19681	92.33087	1.94653				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	53.96292	99.87024	49.22269				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	16.68003	99.83486	8.68547				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond	99.06007	8.85625	99.06007	8.83450			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.60114	99.81958	0.59965			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.32576	104.16088	19.27613			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.61558	103.97505	17.57041			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.17316	106.00425	15.13358			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.11874	99.75847	13.03602			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.24740	99.75846	0.24679			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.29766	100.00000	6.28571			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.87628	100.00000	18.82954			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.17954	100.00000	17.13700			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.60465	100.00000	10.57839			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.60584	100.00000	10.57927			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.82153	100.00000	12.78978			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.10964	100.00000	11.08212			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	89.37649	100.20198	89.16877			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	28.54796	102.32067	28.43646			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	17.68332	102.37811	17.59329			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP65U	On 15/02/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.80869	169.54509	1.80256				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.11476	150.32167	9.09188				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.53488	150.48996	10.50842				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.21273	105.72100	9.19128				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	43.55360	101.02420	43.44712				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	76.76673	101.68745	76.55081				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	41.75449	100.66680	41.65274				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	41.32418	100.64029	41.22350				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	76.47753	104.00756	68.25895				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	63.17597	100.90417	63.02170				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	86.40434	101.68177	86.16069				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.61997	100.33377	7.60104				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	27.25524	100.06919	27.18771				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	37.62634	100.00000	37.53519				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	72.50905	100.00000	72.34944				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A1		On 21/07/2016	Spot Bond	101.11913	11.52170	101.11913	11.49350		0.00	0	0.00
BG22A2		On 21/07/2016	Spot Bond	101.12772	11.57763	101.12772	11.54931		0.00	0	0.00
BG22A3		On 21/07/2016	Spot Bond	101.15348	11.74542	101.15348	11.71667		0.00	0	0.00
BG22B1		On 21/07/2016	Spot Bond	101.23934	12.30426	101.23934	12.27412		0.00	0	0.00
BG22C1		On 21/07/2016	Spot Bond	101.32517	12.86241	101.32517	12.83089		0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	101.56516	14.42175	101.56516	14.38631		0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	4.22039	100.00000	4.21017		0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	100.93890	11.01966	100.93890	10.99273		0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	100.99127	11.40433	100.99127	11.37646		0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	101.01372	11.56911	101.01372	11.54083		0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond	101.02120	11.62403	101.02120	11.59561		0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond	101.11093	12.28252	101.11093	12.25247		0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond	101.23048	13.15919	101.23048	13.12696		0.00	0	0.00
BG32DU		On 30/10/2016	Spot Bond	100.00000	4.12926	100.00000	4.11926		0.00	0	0.00
BG32YU		On 30/10/2016	Spot Bond	100.00000	4.12926	100.00000	4.11926		0.00	0	0.00
BG42A1		On 15/03/2017	Spot Bond	100.10441	8.79763	100.10441	8.77581		0.00	0	0.00
BG42A2		On 15/03/2017	Spot Bond	100.11338	9.36079	100.11338	9.33759		0.00	0	0.00
BG42A3		On 15/03/2017	Spot Bond	100.11583	9.51437	100.11583	9.49078		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.10927	107.76177	13.07809				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	9.97506	100.12316	9.95033				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.79393	100.13609	10.76717				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.36628	100.00000	2.36042				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.36628	100.00000	2.36042				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	35.71997	110.26280	35.63483				0.00	0	3,408,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.48949	100.53667	8.46883				0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	94.58359	99.53343	94.34027				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	67.75960	96.69296	67.63413				0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	91.98441	99.39485	91.75458				0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	88.67502	99.18162	88.46186				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.16508	100.49749	15.12818				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.03735	100.00000	7.02030				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.39327	100.60117	7.37526				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.18493	100.49926	15.14797				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.51233	100.52855	15.47457				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.10730	100.58172	16.06808				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	100.80214	18.58195	100.80214	18.53661			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.40200	101.17004	14.36675			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.10916	74.34427	100.10916	74.04785			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.17136	77.37399	100.17136	77.15758			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	56.72567	100.07370	56.58511			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	74.32932	100.27042	74.18611			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.18205	100.00000	8.16179			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	30.73242	112.83919	30.65655			0.00	0	3,804,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.07011	121.22515	16.02809			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.07980	101.55684	14.04521			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	43.11887	100.95576	43.01352			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.11617	108.79348	16.07754			0.00	0	8,603,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	14.46834	109.29382	14.43354			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.42476	101.38676	11.39674			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	15.59035	110.62195	15.55309			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.60535	100.52977	21.55277			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.18596	105.82127	12.15741			0.00	0	3,612,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.77934	100.81182	10.75304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond	105.70562	14.57225	105.70562	14.53869			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	9.80849	100.97754	9.78452			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.33073	100.26196	10.30509			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	10.52983	123.26011	10.50208			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.29618	119.72199	10.26967			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.13290	123.54995	12.10070			0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.43702	100.40002	14.40115			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	19.72692	107.22537	19.68020			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	30.80317	100.86678	30.72715			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	99.20910	101.10082	98.96536			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	36.64186	102.24997	36.55131			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	25.97450	102.59156	25.91012			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	22.08948	100.41408	22.03458			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	91.83369	100.11325	91.62526			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	42.43685	100.18762	42.33158			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	73.05192	100.07319	72.76641			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	85.98947	100.00000	85.79922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111	On 31/03/2013	Spot Bond	100.00000	85.98947	100.00000	85.79922			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	85.98947	100.00000	85.79922			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	85.98947	100.00000	85.79922			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	73.05192	100.07319	72.76641			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	73.05192	100.07319	72.76641			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	60.34764	100.53672	60.15414			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	73.06945	100.07373	72.78387			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	72.89418	100.06833	72.60929			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	72.75396	100.06400	72.46963			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	81.32142	100.60353	80.97374			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	22.00871	101.15466	21.95484			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	77.44553	99.83222	77.22948			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	21.87072	101.14186	21.81720			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	55.69006	100.06829	55.51222			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	55.44615	100.06451	55.26911			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	22.59978	101.20948	22.54444			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	60.67102	100.61649	60.48060			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	60.66492	100.58787	60.47454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On 31/08/2013	Spot Bond	100.59448	61.00131	100.59448	60.80563			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	73.10450	100.07482	72.81879			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	72.98181	100.07103	72.69658			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	55.93396	100.07206	55.75534			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	64.44259	106.64650	64.29061			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	87.52650	103.71200	87.33537			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	62.23477	104.51633	62.09039			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	62.94798	100.85780	62.74999			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	40.30785	100.09542	40.20794			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	57.23217	100.79729	57.08943			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	57.23217	100.79729	57.08943			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	95.64087	101.28023	95.15704			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	22.43858	100.83563	22.38381			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	16.41517	100.00000	16.37453			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	16.23491	100.00000	16.19472			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	48.06491	100.00000	47.94848			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	48.06491	100.00000	47.94848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On 30/04/2014	Spot Bond	100.00000	48.06491	100.00000	47.94848			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	48.06491	100.00000	47.94848			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	48.06491	100.00000	47.94848			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	48.06491	100.00000	47.94848			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.79888	100.07575	15.75973			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	48.06491	100.00000	47.94848			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	86.10783	100.04314	85.86719			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	86.62666	100.23356	86.39429			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	86.29529	100.08420	86.06388			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	86.29969	100.05746	86.06831			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	46.98016	100.00000	46.86635			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.28800	100.06980	12.25755			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	14.80561	100.15069	14.76889			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.29285	99.78582	10.26986			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.80561	100.15069	14.76889			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.14044	101.41261	12.11065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187	On 15/06/2014	Spot Bond	100.22617	44.11654	100.22617	44.00707			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	45.16166	100.17009	45.04966			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.67353	108.36668	7.65550			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	13.86187	99.52839	13.82843			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.77009	108.34841	3.76040			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.19483	102.60151	15.16010			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	45.37595	100.25498	45.26334			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.80561	100.15069	14.76889			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.80561	100.15069	14.76889			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.28764	107.96614	4.27654			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.85493	107.75628	7.83464			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.25913	100.11142	14.22379			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	88.21244	100.00002	88.01421			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	88.56406	100.07054	88.36312			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	73.46555	100.08593	73.17840			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	58.16393	100.10498	58.01977			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	29.82758	101.25895	29.75450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN214	On 12/10/2014	Spot Bond	101.27689	29.88622	101.27689	29.81299			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.38540	105.79026	13.35422			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	30.05801	101.32709	29.98434			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	29.99279	101.30689	29.91929			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	12.05639	101.18509	12.02688			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	12.05443	101.19643	12.02492			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.39477	105.99233	13.36351			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	13.39477	105.99233	13.36351			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	42.33864	107.65143	42.22667			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	42.57608	110.88445	42.46048			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.12717	104.90153	12.09911			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.12359	100.07790	11.09603			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	11.98254	100.08711	11.95285			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	74.37187	100.16277	74.07404			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	74.38610	100.16385	74.08821			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	23.08258	101.18605	23.02607			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	23.08258	101.18605	23.02607			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	45.50823	100.17539	45.39536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN233	On 02/02/2013	Spot Bond	100.85155	98.11331	100.85155	97.86297				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	95.95508	101.40617	95.46910				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	95.95508	101.40617	95.46910				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.54676	100.16285	15.50820				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.71991	100.71861	9.69621				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	94.93228	100.63163	94.69830				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.02568	100.07925	10.00083				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	20.99226	100.51081	20.94118				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.04686	100.54638	10.02239				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	12.80272	103.07581	12.77383				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	12.80272	103.07581	12.77383				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	20.94119	100.51075	20.89023				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	20.95977	100.51227	20.90876				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	14.78344	99.62826	14.74775				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.50373	100.86363	14.46833				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	19.86667	100.17567	19.81739				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.20664	100.84631	14.17197				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond	99.94994	19.44476	99.94994	19.39663			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	19.44476	99.94994	19.39663			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	19.44476	99.94994	19.39663			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	19.44476	99.94994	19.39663			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	19.44476	99.94994	19.39663			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	19.60458	99.94850	19.55606			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.23200	99.94597	9.20915			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.23200	99.94597	9.20915			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.23200	99.94597	9.20915			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.23200	99.94597	9.20915			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.23200	99.94597	9.20915			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.28207	99.94556	9.25909			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	11.51057	110.57517	11.48262			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	40.14142	100.09271	40.04194			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	28.90840	100.59304	28.83799			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	83.10560	99.85267	82.92276			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	38.63051	100.09928	38.53476			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	38.63051	100.09928	38.53476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond	101.01926	10.46951	101.01926	10.44392			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.07325	100.09028	11.04580			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.71199	100.79299	13.67853			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.59109	100.10632	12.55989			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.35207	100.07520	9.32890			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.30145	100.07467	9.27841			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.35252	100.07203	9.32935			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.62549	100.58176	9.60206			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.14193	100.62464	11.11479			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.11481	100.62450	11.08773			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.33227	100.07182	9.30915			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	22.54759	100.10367	22.49171			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.67508	100.32695	9.65105			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	19.68538	100.05044	19.63661			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	19.37896	99.94992	19.33100			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	15.23074	100.07255	15.19300			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.26311	100.08473	10.23768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN285	On 20/06/2017	Spot Bond	100.08473	10.26311	100.08473	10.23768			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.26311	100.08473	10.23768			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.26311	100.08473	10.23768			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.34772	100.79550	9.32492			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.01240	100.46527	8.98999			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.38389	99.93367	10.35819			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.38389	99.93367	10.35819			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.28375	99.93449	10.25830			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.17016	99.84728	2.28040			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.28375	99.93449	10.25830			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.24506	99.84633	2.28613			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.49086	100.08705	1.48717			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.17016	99.84728	2.28040			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.19537	99.84728	2.28605			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.24506	99.84633	2.28613			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.54606	100.00000	5.53233			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.64836	100.00000	5.63437			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.49093	100.08579	1.48724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN303	On 20/12/2017	Spot Bond	100.00000	1.49576	100.00000	1.49205				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.49576	100.00000	1.49205				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.49576	100.00000	1.49205				0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.44843	100.00000	23.39682				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.44843	100.00000	23.39682				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.68369	35.42491	0.68308				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	75.17116	156.72722	74.93617				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	90.33847	100.26956	90.12691				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	90.29605	100.26726	90.08459				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	135.96289	100.00000	135.61730				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	116.14603	156.52494	115.75946				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	90.25363	100.26496	90.04228				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	81.34723	154.89181	81.07484				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	90.14027	100.90305	89.70970				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	90.14027	100.90305	89.70970				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.87163	164.96027	5.84964				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	82.49425	98.96405	82.32444				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On 30/04/2013	Spot Bond	98.95402	82.51146	98.95402	82.34164			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	90.29605	100.26726	90.08459			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	90.29605	100.26726	90.08459			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.96198	100.00000	13.92741			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00046	100.00000	0.00046			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00046	100.00000	0.00046			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	84.59784	102.57148	84.41467			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	7.85137	127.81539	7.83009			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	19.29526	80.28000	19.26413			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.34573	80.11138	19.31457			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.82672	101.51920	12.79523			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.82672	101.51920	12.79523			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.27352	100.07895	11.24559			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.71414	100.07296	10.68759			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.60567	100.07419	9.58188			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	67.03525	101.51807	66.82321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.70645	100.07839	9.68240				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.87226	101.17107	9.84809				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	17.27851	112.14249	17.23607				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	83.39918	102.77374	83.22104				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.15319	104.83082	10.12970				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	10.71410	123.34967	10.68585				0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	17.45731	109.68398	17.41542				0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.03842	116.79754	12.00787				0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	101.95201	100.00000	101.68372				0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.12398	5.86800	105.10720				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	28.51438	100.46415	28.44425				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.74410	100.49279	9.72038				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	20.82277	100.39083	20.77102				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	16.71044	100.94063	16.66962				0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	87.48684	100.39538	87.27682				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	85.24919	100.24848	85.05006				0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG31	On 02/04/2013	Spot Bond	100.00000	85.07401	100.00000	84.88662			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	93.75795	101.25137	93.51473			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	84.52981	101.22658	84.34220			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	38.53557	102.15380	38.43831			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	21.52317	102.26580	21.46880			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	55.11514	102.03232	54.97618			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	65.39408	105.76710	65.24339			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	15.30731	127.91650	15.26578			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	11.91904	116.63462	11.88932			0.00	0	66,225,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	11.64912	119.62218	11.61948			0.00	0	105,004,000.00
E170	On 01/08/2020	Spot Bond	146.45461	14.70909	146.45461	14.66524			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	15.30278	104.01633	19.23374			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	22.69974	100.57434	22.64324			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.24586	100.62205	9.22284			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.76483	100.65378	3.75545			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.53223	100.68546	1.52841			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	10.74374	128.03785	10.71457			0.00	0	35,000,000.00
EL28	On 02/05/2028	Spot Bond	1.56000	118.38103	1.56000	118.35158			0.00	0	41,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	104.49020	2.04457	104.49020	2.03941			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	13.53850	117.22671	13.50461			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.24631	117.96601	12.21498			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	10.72896	108.44717	10.70331			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.06926	100.61804	16.03012			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	61.96469	100.74391	61.81358			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	88.97066	100.55022	88.75313			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	94.99463	100.00000	94.76065			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	34.77704	100.00000	34.69092			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	89.11661	100.00000	88.91080			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	34.73727	100.00000	34.61822			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	25.21104	124.62183	25.13850			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	22.91719	105.65441	22.86354			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	16.83755	106.40064	16.79348			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.50697	101.27791	11.47878			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	30.04155	100.72291	29.96831			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	100.66122	29.48723	100.66122	29.41538			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00120	100.64003	0.00120			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	30.16943	100.73714	30.09586			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00119	100.71039	0.00119			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	59.13040	100.58516	58.94485			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	29.01795	100.60896	28.94726			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.24765	100.62801	16.20806			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	59.14275	100.58802	58.95716			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00121	100.58833	0.00120			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00120	100.61654	0.00120			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.18802	107.62781	19.14267			0.00	0	10,200,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	10.47104	115.04070	10.44493			0.00	0	503,709,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	12.38390	123.79417	12.35153			0.00	0	260,400,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	9.53145	101.89369	9.50992			0.00	0	44,540,000.00
ES33	On 15/09/2033	Spot Bond	8.66000	91.20355	8.65500	91.22587			0.00	0	589,034,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.19922	100.52379	16.15979			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	62.90801	101.23849	62.75392			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	84.08144	100.14918	83.88791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	11.92024	100.00000	11.89136				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.59986	100.00000	11.57176				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	59.77191	100.72700	59.58412				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	59.87477	100.75346	59.68661				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	60.20381	100.83807	60.01448				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	60.38881	100.88562	60.19882				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	32.44293	106.83968	32.36630				0.00	0	15,212,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.24348	102.29365	9.22252				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.66204	100.22508	11.63310				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.42398	100.22502	8.40307				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.71862	101.16350	10.69239				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01620	101.09860	0.01616				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	11.78904	109.77327	11.76074				0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.16775	98.22086	9.14541				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	51.31052	100.00000	51.18516				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	70.44624	215.70757	70.17127				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	71.52540	105.50847	71.36090				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	127.58470	3.70935	127.58470	3.69864			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.29510	273.62971	2.28425			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.32867	149.98730	2.32151			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	1.92393	199.45863	1.91663			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	21.84481	121.07209	21.78776			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.04879	100.00000	26.98826			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.04879	100.00000	26.98826			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.52359	52.69690	3.51951			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.38119	33.20196	3.37853			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.64751	31.98407	3.64474			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	39.18999	100.55103	39.10240			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	91.05556	101.09338	90.61781			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.04849	100.83125	14.01419			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	42.52723	100.12935	42.42180			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	39.26756	100.07866	39.17026			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.70954	100.80714	13.67608			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.70954	100.80714	13.67608			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.14881	100.52930	10.12356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108	On 24/02/2017	Spot Bond	100.79281	13.50823	100.79281	13.47527				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.07333	100.08975	11.04589				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	80.09469	100.50743	79.75683				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.23055	100.15766	15.19278				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.75752	100.07580	9.73334				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.58754	100.08460	10.56129				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	40.61931	100.10209	40.51863				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.96629	98.00000	9.94108				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.66940	100.00000	9.64446				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.08232	100.15523	15.04492				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.56683	100.08737	10.54065				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.48957	100.10732	12.45861				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.34952	100.11620	13.31643				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.13160	100.08283	10.10649				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	10.97712	102.36455	10.94936				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.55324	100.12857	14.51717				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.41501	100.08579	10.38920				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC125	On 20/09/2017	Spot Bond	100.00000	7.43378	100.00000	7.41460			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.18358	100.10168	11.15587			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.13235	100.12161	13.09979			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.22425	100.09179	10.19891			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	10.83661	100.09811	10.80976			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.53044	100.11547	12.49939			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	11.70400	100.10701	11.67499			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.03034	100.12057	12.99803			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	13.76479	100.12805	13.73066			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.49984	100.11516	12.46885			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.14274	100.11151	12.11264			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	10.98969	100.09968	10.96245			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	10.80600	100.09779	10.77922			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.29556	100.12327	13.26261			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.14255	100.12172	13.10996			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	12.72429	100.11745	12.69275			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.31596	100.12348	13.28295			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.44890	100.10439	11.42052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221	10.26508	100.09221	10.23964			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	8.79516	100.07700	8.77336			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	13.89738	100.12940	13.86293			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	28.77655	100.09221	28.70523			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.11448	100.10419	18.06957			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	12.75769	100.72629	12.72658			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	17.67020	100.09926	17.62641			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	9.61183	100.08547	9.58801			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.38471	98.00000	1.38120			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.71391	100.08652	9.68984			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	8.90746	100.07817	8.88538			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.18310	100.08103	9.16034			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	11.88766	100.10890	11.85819			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	49.43719	100.20368	49.27914			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	34.70648	100.21459	34.62037			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	49.43719	100.20368	49.27914			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	34.62583	100.19795	34.53994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	100.07944	1.49129	100.07944	1.48759			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.61110	100.38297	0.60958			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	39.55785	100.57737	39.46941			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	31.94371	101.33365	31.86541			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	21.07217	100.08266	21.01995			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.41360	100.08218	16.37292			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	64.99826	101.28616	64.83899			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.57261	98.45245	9.54924			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	87.54796	115.36525	87.30637			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	64.56572	101.29693	66.15331			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	38.64322	100.06887	38.54747			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.01312	101.11641	9.98862			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.53535	115.36587	7.51672			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	11.73297	100.08387	11.70389			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	11.82285	100.08483	11.79355			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.77126	115.54905	5.75697			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	27.31191	113.64754	27.25516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	115.36587	5.29205	115.36587	5.27898				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.41276	117.71276	6.39665				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	8.93406	118.00209	8.91501				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.16734	101.27177	11.13998				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.15562	100.00000	18.11066				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.82863	100.20020	17.78441				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.23838	100.17418	16.19810				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	106.96101	4.73000	106.92526				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.43596	100.17741	16.39520				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.57429	100.07144	10.54809				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.67303	100.08326	11.64411				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	30.56482	100.11237	30.48905				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.15102	100.09907	13.11842				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.77157	100.09502	12.73992				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	87.77722	100.06298	87.57807				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	87.78518	100.06521	87.58602				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	87.81911	100.06023	87.61987				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On 20/03/2013	Spot Bond	100.06131	87.90190	100.06131	87.70247			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.19278	100.08049	10.16752			0.00	0	4,000,000.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.44795	100.16123	15.40964			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.18266	100.08038	10.15742			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	22.80842	97.80179	22.75305			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.95186	100.16949	15.91230			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.13319	100.83728	14.09870			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	61.93040	99.94942	61.73713			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	63.54902	101.49845	63.34803			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	62.12594	99.46188	61.93288			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	63.05734	103.49133	62.85453			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	62.77087	97.69123	62.57884			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	61.92620	100.87998	61.73138			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	62.36808	101.02852	62.17163			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	62.91048	101.21079	62.71200			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	63.25078	101.32512	63.05104			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	16.17151	144.28965	16.11973			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	58.77969	100.90946	58.59062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond	103.60434	30.92239	103.60434	30.84507				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	18.21590	101.69223	22.79075				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	13.62464	103.43851	13.59062				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.26703	102.25429	10.35472				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.08936	101.76484	8.06946				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.98355	100.00000	12.95891				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.39025	261.70847	2.37929				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.29693	273.38978	2.28608				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.43229	256.75899	2.42128				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.36930	123.65104	3.36049				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.04173	101.04016	8.02207				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.69724	123.78317	3.68680				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.33205	101.29456	12.30184				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.63437	101.45459	10.60827				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	62.59941	101.10626	62.40209				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.90853	100.92257	7.88922				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	56.26644	100.00005	56.12711				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond	98.38735	3.03881	98.38735	3.03159			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	85.07361	101.21006	84.83306			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	87.56697	100.00000	87.36930			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	80.04429	100.42877	79.70543			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.86686	100.00000	0.86477			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.23801	104.97509	12.20636			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	77.18946	100.28475	76.86715			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	75.93289	100.19981	75.62123			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.58369	100.80772	7.56518			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.21726	101.07593	16.17671			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.44492	100.44759	8.42391			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	38.65902	100.17395	38.56314			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.66970	100.76967	14.63312			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	30.16575	100.98200	30.09203			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	60.45632	100.85889	60.26617			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	1.61404	102.64440	1.61004			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	60.74015	100.85054	60.59188			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.46424	108.09035	2.45788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	101.11747	1.53851	101.11747	1.53475			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	54.02078	100.16642	53.88681			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	32.92196	107.16699	32.84401			0.00	0	1,402,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	24.35573	108.33117	24.29756			0.00	0	800,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	13.60048	107.16932	13.56828			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	11.72638	109.08100	11.69821			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	11.68690	117.62764	11.65725			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	9.55292	108.91524	9.53000			0.00	0	2,512,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	9.66437	118.59653	9.63968			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	11.98849	109.40010	11.96010			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	10.86567	86.57971	10.84422			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	14.72200	100.55204	14.68537			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	17.76597	101.32185	17.72243			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	23.38964	101.40666	23.33226			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.08720	107.64302	13.05626			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	95.12649	100.00000	94.90000			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	22.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On 29/01/2013	Spot Bond	100.00000	99.08814	100.00000	98.83472				0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	92.01650	100.00000	91.79793				0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	93.30107	100.79486	93.06130				0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	86.86170	100.37860	86.65470				0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	89.75086	99.24126	89.53238				0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	83.13063	98.75737	82.94406				0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525				0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	94.58308	99.54346	94.33973				0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263				0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	99.74328	98.12302	99.74328	97.86062				0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	96.83247	99.49715	96.57755				0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	93.14709	99.45694	92.91127				0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	92.21497	99.40089	91.98397				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.12728	101.20169	8.10738				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.26235	101.57032	10.23713				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.64419	100.58455	1.63869				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1A2	On 25/10/2017	Spot Bond			100.59878		1.64333	100.59878	1.63784				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond			100.62628		1.64168	100.62628	1.63619				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond			100.00000		1.95290	100.00000	1.94787				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond			100.66039		1.63964	100.66039	1.63415				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond			100.70773		1.63680	100.70773	1.63132				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond			100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond			100.25900		27.98633	100.25900	27.91686				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond			101.08226		12.89404	101.08226	12.86250				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond			101.25499		17.39642	101.25499	17.35381				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond			100.11004		10.39590	100.11004	10.37013				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond			101.64234		22.06670	101.64234	22.01246				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond			100.23736		8.43120	100.23736	8.41028				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond			99.99999		10.70661	99.99999	10.68010				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond			101.18024		17.16693	101.18024	17.12489				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond			100.20054		8.34181	100.20054	8.32112				0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond			100.97196		96.52858	100.97196	96.27150				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.34721	101.50868	101.07737				0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	101.50868	101.34721	101.50868	101.07737				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	68.73022	100.00000	68.60017				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	76.01287	100.00000	75.86866				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	64.80769	101.18125	64.60328				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	17.45470	101.21718	17.41195				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	18.19242	107.10005	18.14557				0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	101.59173	101.57427	101.59173	101.30361				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	64.91591	101.22625	64.71107				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	17.82149	101.28016	17.77783				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	16.41636	117.06290	16.37062				0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	101.69896	101.86754	101.69896	101.59582				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	65.11064	101.30724	64.90505				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	18.29270	101.36111	18.24785				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.29225	114.94363	17.24484				0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	102.07916	102.90797	102.07916	102.63250				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	65.37016	101.41519	65.16357				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	101.46001	18.86799	101.46001	18.82169				0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	102.24978	104.19661	102.24978	103.91724				0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	102.77072	106.09416	102.77072	105.80832				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.17215	120.49879	12.14099				0.00	0	32,613,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.25503	278.97229	2.24424			19,528,060,300.00		70,000	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.25142	279.46415	2.24063				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.23919	109.78196	12.21011				0.00	0	29,404,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.21567	110.08516	12.18659				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.99000	114.81899	0.99000	114.79228				0.00	0	183,000,000.00
I2038	On 31/01/2038	Spot Bond	1.70000	114.64459	1.70000	114.61570				0.00	0	16,001,390.00
I2050	On 31/12/2050	Spot Bond	1.90000	118.68698	1.90000	118.65635			3,800,000,000.00		2,000,000	40,136,454.00
IBC01	On 16/03/2015	Spot Bond	94.50000	23.22523	94.50000	23.18294				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.45674	111.10415	25.39469				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	90.03386	100.38955	89.82525				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	20.12608	101.98179	20.07536				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	19.54813	100.56090	19.49949				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	70.70770	99.93156	70.44000				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On 10/12/2013	Spot Bond	100.23834	57.60709	100.23834	57.46413			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	38.80226	100.38793	38.70583			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	44.27715	104.99431	44.17404			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	16.82811	110.23108	16.78735			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.34028	114.54738	12.30945			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	40.75281	103.99743	40.65916			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.91751	101.06758	43.81010			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	28.77698	100.58995	28.70690			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	27.63359	111.22906	27.56158			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	14.65167	108.02289	14.61732			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	29.68214	100.81617	29.60970			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.20241	100.86946	11.17506			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.02470	123.12082	5.01162			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	3.29465	127.68743	3.28582			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	18.94624	99.85267	18.89938			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	8.69379	99.84531	8.67230			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.05848	108.72274	11.03213			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	19.76340	100.33316	19.71431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond	100.11008	9.15602	100.11008	9.13332			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	9.56501	100.65809	9.54170			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	8.70497	102.66026	8.68518			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	10.44659	99.50921	10.37767			0.00	0	5,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	81.19388	100.00000	81.02851			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00133	100.00000	0.00133			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	20.54638	100.89947	20.50033			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	20.54638	100.89947	20.50033			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.28254	101.97863	10.25955			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	7.79157	100.89947	7.77411			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	13.90577	100.90751	14.32458			0.00	0	135,000,000.00
IDW002	On 30/06/2016	Spot Bond	100.84756	13.70046	100.84756	13.60766			0.00	0	15,000,000.00
IDW003	On 30/06/2016	Spot Bond	99.83295	13.91566	99.83295	13.83358			0.00	0	15,000,000.00
IFM01	On 31/03/2016	Spot Bond	114.58662	18.60195	114.58662	18.55571			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	27.20586	99.86601	27.09854			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	27.20586	99.86601	27.09854			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.74010	100.72296	10.71392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.68483	100.00000	7.66580			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	65.86012	101.81841	65.65126			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	60.76761	101.39919	60.57559			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	59.49511	101.19088	59.30744			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	25.75628	103.56174	25.69697			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	59.02222	100.41740	58.83729			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	60.78400	100.58388	60.63435			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	79.75023	101.41671	79.58843			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	15.60919	101.24311	15.57096			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND302	On 08/01/2013	Spot Bond	99.71860	98.91901	99.71860	98.65240			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	99.62049	97.08525	99.62049	96.82867			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	95.32227	99.50873	95.07519		597,052,380,000.00	6,000,000	3,000,000.00	
IND305	On 29/01/2013	Spot Bond	99.40818	93.62526	99.40818	93.38713			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	91.99087	99.30784	91.76120			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	90.41666	99.19658	90.19503			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	88.89781	99.09525	88.68377			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	87.43208	98.99412	87.22525			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	86.01738	98.88812	85.81738			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	84.65000	98.78695	84.45650			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	83.32808	98.68599	83.14076			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.33374	100,000.00000	0.33072			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND319	On 25/04/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	63.15576	100.00000	63.03594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND337	On 10/09/2013	Spot Bond	100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	61.49880	100.00000	61.38212			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	60.57155	100.00000	60.45664			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	59.88531	100.00000	59.77169			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	59.09451	100.00000	58.98239			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	58.31415	100.00000	58.20351			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	57.54409	100.00000	57.43492			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	56.78421	100.00000	56.67647			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	56.03436	100.00000	55.92805			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	55.29441	100.00000	55.18950			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	54.56423	100.00000	54.46071			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	53.84369	100.00000	53.74154			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	53.13267	100.00000	53.03187			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	52.43104	100.00000	52.33157			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	51.73868	100.00000	51.64052			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	92.42213	100.81810	92.11687			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	96.87238	100.70300	96.62740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On 19/05/2013	Spot Bond	100.70818	82.85265	100.70818	82.49196			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	15.92046	101.98370	15.82413			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	15.65624	106.31357	15.61530			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.08518	104.39662	15.04636			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.54060	99.99991	8.51944			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	91.96697	100.00000	91.74852			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	30.27818	100.36848	30.20295			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	9.95231	100.00021	9.92766			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	87.95416	100.00000	87.75381			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.64772	6.50000	101.62987			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	82.61806	101.36114	82.43451			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	98.44979	101.10456	97.93432			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.31380	100.08473	10.28823			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	101.23411	52.36441	101.23411	52.36440			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	25.76430	101.44140	25.66022			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	90.05046	100.25042	89.83960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING169	On 07/06/2013	Spot Bond	100.25042	76.36733	100.25042	76.05248				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	87.71664	100.08567	87.51669				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	87.56026	100.07206	87.36115				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	91.52184	100.37849	91.30374				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	79.01359	100.38408	78.68340				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	58.79098	100.38408	58.60681				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	91.53044	100.37919	91.31232				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	14.68198	100.00000	14.64641				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.39647	100.00000	9.37370				0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	95.00682	100.96288	94.75780				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	74.36549	100.27920	74.07777				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	71.12850	100.08647	70.84829				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	76.80021	100.00000	76.58387				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	89.72677	100.90615	89.30020				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	63.12439	100.92542	62.97020				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	63.12439	100.92542	62.97020				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	65.85648	101.29332	65.69509				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On 28/02/2014	Spot Bond	100.00000	44.55613	100.00000	44.44580			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	27.69553	102.06095	27.58639			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	26.75009	101.68471	26.68431			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	59.18048	100.42003	59.03338			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	22.89775	101.24581	22.84166			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	14.11204	101.27443	14.07746			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	10.60504	101.29354	10.57905			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.35685	107.00679	12.32779			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	42.93953	105.51634	42.83914			0.00	0	2,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	15.21053	100.55058	15.17268			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	12.57016	111.16948	12.53951			0.00	0	12,511,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	30.10757	100.64446	30.03422			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	20.90273	100.00026	20.85096			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	21.11080	106.83400	21.06120			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.43870	100.08056	9.41531			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.47043	100.38986	8.44939			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	3.50429	117.02647	3.49552			0.00	0	1,000,000.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.73117	129.51692	2.72311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01E	On 29/08/2013	Spot Bond	100.38643	58.69759	100.38643	58.51170				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.65078	99.81973	7.63186				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.34967	101.53934	7.33161				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	9.11589	101.19270	9.09357				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.25256	100.25130	0.25193				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.73391	99.94061	7.71476				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	64.94423	100.95973	64.77645				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.91701	92.45654	2.90587				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.82164	95.34778	2.80974				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	60.20564	100.52241	60.05750				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	89.04366	103.46133	88.84119				0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	86.23162	99.88087	86.00064				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	14.77406	114.89453	14.73705				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.15285	101.30356	11.12552				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.70218	129.51692	2.69421				0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On 16/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657				0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000				0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	99.69055	98.38767	99.69055	98.12399			199,381,100,000.00	2,000,000	1,000,000.00	
IVA303	On 17/01/2013	Spot Bond	99.59249	96.57438	99.59249	96.32057				0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	94.83081	99.47998	94.58635				0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	93.15206	99.37949	92.91640				0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	91.53492	99.27921	91.30759				0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	89.97711	99.16760	89.75769				0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	88.47373	99.06633	88.26179				0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	87.02268	98.96527	86.81783				0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	85.62192	98.85919	85.42382				0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	84.26777	98.75808	84.07607				0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA315	On 11/04/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957				0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699				0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651				0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664				0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737				0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871				0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064				0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317				0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629				0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000				0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429				0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916				0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461				0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063				0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723				0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 25/05/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	52.93126	100.00000	52.83083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA350	On 12/12/2013	Spot Bond	100.00000	52.23228	100.00000	52.13319			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	51.54254	100.00000	51.44475			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	68.30152	99.74330	68.08874			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.14444	100.81205	8.12457			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	43.43750	101.01716	43.33132			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	17.10982	101.02507	17.06799			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	101.09934	103.65240	101.09934	103.37075			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	61.88477	100.81807	61.69020			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	96.38492	100.68775	96.14245			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	85.92262	100.65963	85.53520			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	77.90353	100.00000	77.74647			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	57.94178	100.00000	57.80141			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	9.86794	101.04078	9.84381			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	91.86919	100.00000	91.43584			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	91.57270	100.00000	91.14075			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	103.64733	105.05151	103.37200			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	97.22621	104.62962	96.98606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	102.42188	2.13394	102.42188	102.42188	2.12907			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.61006	101.21431	101.21431	1.60612			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	99.68122	100.00000	100.00000	99.42822			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	86.45331	100.00000	100.00000	86.26247			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	10.79094	153.49881	153.49881	10.75703			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	64.28468	101.46222	101.46222	64.12692			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	19.32343	100.47188	100.47188	19.27538			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	12.30736	103.08494	103.08494	12.27959			0.00	0	5,716,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.33925	101.72477	101.72477	1.33623			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.01240	100.30391	100.30391	8.99003			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	19.31586	100.60223	100.60223	19.27267			0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.67933	100.33330	100.33330	3.67019			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	94.07216	100.00000	100.00000	93.83033			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	91.02244	100.00000	100.00000	90.79602			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	64.48892	100.00000	100.00000	64.36657			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	99.71780	98.12349	99.71780	99.71780	97.86115			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	61.69460	100.80210	100.80210	61.50064			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	99.74586	98.12297	99.74586	99.74586	97.86056			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ024	On 11/03/2013	Spot Bond	98.89515	84.83030	98.89515	84.63577				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	64.60838	101.14527	64.45027				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	90.62969	99.30996	90.40676				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	85.60943	98.95948	85.41119				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	79.09647	98.43044	78.92811				0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	91.75507	99.38845	91.52639				0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	88.46303	99.17027	88.25092				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	97.46070	101.29323	96.95741				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	45.01347	101.31233	44.90315				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	79.84040	100.54173	79.50354				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	40.32871	100.58073	40.23050				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	31.63916	101.30733	31.56163				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	22.43870	101.17095	22.38378				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	8.66231	99.84625	8.64065				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	1.45719	99.84060	1.45354				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	54.84731	100.25866	54.70965				0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	100.23497	100.00000	99.97928				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP012	On 29/01/2013	Spot Bond	101.07042	100.04898	101.07042	99.79054			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	43.76839	101.08567	43.66134			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	44.17404	100.00000	44.06703			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	94.96677	100.00000	94.73571			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	41.96902	100.00000	41.86736			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.14502	100.00000	44.03807			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	22.36795	100.00000	22.31256			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.07755	100.00000	22.02407			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.67764	100.00000	5.66358			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	13.86143	100.00000	13.82710			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.33648	109.95029	10.31163			0.00	0	3,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	28.02143	100.21678	27.95191			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	54.01546	100.18427	53.88149			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	22.08731	100.20050	22.03251			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	29.99006	101.34831	29.92258			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	30.03561	101.35889	29.96803			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.33183	101.41174	12.30407			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	11.29843	103.44664	11.27287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	103.61067	11.17688	103.61067	103.61067	11.15155			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	14.53692	101.86568	101.86568	14.50407			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	14.17770	104.35890	104.35890	14.14539			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	14.58123	104.67108	104.67108	14.54792			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	26.54345	106.18586	106.18586	26.48141			0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.71152	100.06286	100.06286	14.67507			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.18428	100.06556	100.06556	7.16648			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.82275	110.15502	110.15502	9.79624			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.44687	107.16233	107.16233	19.40082			0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	20.85766	100.44922	100.44922	20.80581			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	11.33189	104.78971	104.78971	11.30569			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	78.97696	100.42970	100.42970	78.64121			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.02708	104.79935	104.79935	11.00158			0.00	0	6,906,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	37.72027	110.61908	110.61908	37.63013			0.00	0	1,815,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	22.78212	110.59153	110.59153	22.72769			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	15.02335	115.34633	115.34633	14.98622			0.00	0	3,205,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	55.92831	102.81634	102.81634	55.80099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC11	On 16/01/2013	Spot Bond	99.67668	96.82694	99.67668	96.57158			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	83.12830	98.77372	82.94172			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	79.59623	98.48888	79.42564			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.55058	100.00000	6.53472			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11208	100.00000	0.11180			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.86148	100.00000	6.84487			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.94627	100.00000	6.92945			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.38187	100.89771	6.36628			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.46650	100.61875	6.45075			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.57825	100.62967	6.56223			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.63412	100.63509	6.61796			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.70115	100.64159	6.68482			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.86871	100.65787	6.85197			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.98038	100.66881	6.96337			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.10320	100.68074	7.08589			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.21484	100.69157	7.19726			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.27066	100.69687	7.25294			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.93994	100.76218	7.92057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On 14/08/2020	Spot Bond	100.83813	8.71982	100.83813	8.69853				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11208	100.00000	0.11180				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11208	100.00000	0.11180				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	8.88335	103.67668	8.86288				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	43.73466	101.36748	43.62741				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	30.10232	100.92433	30.02879				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	20.61465	100.76441	20.56437				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.31058	100.97362	9.28782				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	15.41276	100.60434	15.37522				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.47835	100.47967	8.45773				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	20.46012	112.76469	20.40963				0.00	0	10,618,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	15.91210	100.61353	15.87248				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	12.79139	122.79495	12.75761				0.00	0	5,009,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.44516	32.99078	3.44247				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	95.38989	101.43082	94.90667				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	23.29996	108.29303	23.24463				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.92918	101.23516	22.87303				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.77597	101.30698	8.75446			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	43.18034	104.56520	43.08013			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	37.94033	100.00004	37.84638			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	16.42864	109.74955	16.38898			0.00	0	6,815,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	11.87004	100.00006	11.84064			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	95.31563	119.17407	95.05370			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	100.18378	100.94176	99.92193			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	91.52617	100.33399	91.31170			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	31.93974	100.00000	31.87915			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	40.34321	100.00000	40.26667			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	30.45881	100.00000	30.40102			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	28.88153	100.00000	28.82674			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	21.42408	100.55018	21.37193			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	90.10783	100.22266	89.89934			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	87.56313	99.94761	87.36689			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	87.30952	99.94811	87.11428			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	87.30952	99.94811	87.11428			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	87.30952	99.94811	87.11428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond	99.86407	20.08739	99.86407	19.98358				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	23.83227	101.50309	23.77377				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	23.40918	101.36582	23.35178				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	21.05351	100.40506	21.00118				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.07991	80.20911	18.05076				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.75186	100.38119	15.71272				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.15764	100.00000	13.13268				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	13.84861	101.10639	13.81473				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	14.55030	101.21257	14.51467				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	13.78246	101.03995	13.74876				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	10.94693	101.41775	10.92008				0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	98.62468	100.00000	98.37308				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.66602	76.11506	14.64329				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	58.96752	100.41337	58.77866				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	38.74343	100.10537	38.64741				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	38.67374	100.10374	38.57788				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	18.92376	99.82783	18.87697				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.27410	100.74066	9.25148			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.34083	100.07228	8.32017			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	14.87623	100.06803	14.83937			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	1.68994	101.43571	1.68579			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	20.79340	110.75661	20.74283			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	61.79498	105.36061	61.65067			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	47.80883	106.42411	47.69811			0.00	0	4,010,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.45759	101.17472	8.43689			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	14.45689	119.90407	14.41942			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.54491	108.97397	10.51733			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	84.44524	98.87170	84.25252			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	17.66788	100.47393	17.62394			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	4.70225	156.96491	4.68633			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.25365	115.40836	12.22334			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	84.25708	98.83767	84.06528			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	70.07972	97.39714	69.94891			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	54.14716	100.19307	54.01285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.31211	114.59979	10.28391				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.64401	100.55569	12.61322				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	40.73905	100.53494	40.63989				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	81.11026	100.49411	80.76229				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	20.51468	100.52625	20.46474				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.30815	116.99821	10.27944				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	40.98194	100.56446	40.88216				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	81.24691	100.52540	80.89827				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	20.69188	100.54276	20.64151				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.71760	114.44931	10.68833				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	41.26761	100.59918	41.16710				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	81.42910	100.56709	81.07956				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.01825	100.57314	20.96707				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	81.45567	100.57316	81.10600				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	81.61089	100.58790	81.26052				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	81.79719	100.65124	81.44584				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	82.04379	100.70756	81.69122				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.35160	100.72887	9.32880			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.07047	100.67612	14.03618			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	58.81219	134.34526	58.63339			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	40.61929	108.59837	40.52207			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	11.02394	125.30314	10.99451			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	85.98947	100.00000	85.79922			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	10.93779	134.80590	10.90670			0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.13076	171.14853	4.11590			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.01067	135.14144	9.98231			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	95.82646	101.23304	95.33943			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	44.53880	101.21485	44.42973			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	44.40445	101.18197	44.29574			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.03193	101.47481	11.00486			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	21.94480	100.95122	21.89119			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	63.05300	100.91565	62.85458			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	16.95169	101.05067	16.91024			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.98371	100.00000	16.94256			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	17.03893	100.00000	16.99765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1	On 18/10/2015	Spot Bond	100.00000	17.07206	100.00000	17.03071				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.86729	100.00000	17.82400				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.75088	100.00000	18.70545				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.27326	100.00000	24.21445				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	17.78718	108.19161	17.74496				0.00	0	103,316,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.11926	100.00000	4.10928				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	14.61673	104.37000	14.58814				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	25.93661	100.00000	25.87378				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.96628	100.00000	5.95150				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	74.85139	100.19068	74.55037				0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	94.58474	99.51117	94.34146				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	91.99244	100.38733	91.77268				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	68.49538	100.00000	68.36543				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	88.32867	100.47782	88.11442				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	38.88669	100.10564	38.79030				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	34.19626	100.09773	34.10858				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4D	On 15/06/2013	Spot Bond	100.09376	74.00557	100.09376	73.71053			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	74.11254	100.09863	73.81705			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	56.39152	100.10500	56.21139			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	39.00576	100.10840	38.90908			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	34.19494	100.10173	34.10727			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	74.29079	100.10673	73.99459			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	56.46216	100.10663	56.28180			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	39.27193	100.11457	39.17458			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	34.19337	100.10653	34.10569			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	74.61166	100.12130	74.31414			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	39.56610	100.12138	39.46801			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	34.19153	100.11212	34.10386			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	74.89685	100.13423	74.59817			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	41.63122	100.68448	41.52974			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	33.83226	116.98567	33.74532			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	27.99865	91.25497	27.94057			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.83036	40.60007	0.82951			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Spot Bond	5.32500	124.38088	5.31500	124.39077		48,797,014,012,500.00	163,758,500	8,197,341,100.00	
R158	On 15/09/2015	Spot Bond	124.15418	21.18841	124.15418	21.13132		0.00	0	0.00	
R158P	On 15/09/2015	Spot Bond	86.87026	14.32641	86.87026	14.29789		0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	130.95502	16.17699	130.95502	16.13153		0.00	0	0.00	
R159P	On 15/09/2016	Spot Bond	82.70497	7.75796	82.70497	7.74314		0.00	0	0.00	
R179	On 01/08/2013	Spot Bond	107.05466	68.75662	107.05466	68.59661		0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	7.26500	128.48422	7.25500	128.56244		24,375,876,182,390.00	355,247,926	0,376,507,450.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.75111	38.29047	0.75039		0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	36.16829	0.69152	36.16829	0.69089		0.00	0	0.00	
R189	On 31/03/2013	Spot Bond	216.63828	147.47805	216.67637	146.86175		0.00	0	1,061,000,000.00	
R197	On 07/12/2023	Spot Bond	0.91000	285.34022	0.91000	285.27436		34,280,064,000.00	37,670,400	113,270,000.00	
R201	On 21/12/2014	Spot Bond	5.04500	107.17046	5.03500	107.17509		235,097,000,000.00	46,600,000	511,649,967.00	
R202	On 07/12/2033	Spot Bond	1.62000	216.45668	1.62000	216.40253		615,662,208,000.00	380,038,400	1,011,408,000.00	
R2023	On 28/02/2023	Spot Bond	6.77500	109.75788	6.76500	109.81357		15,176,000,000.00	2,240,000	1,481,020,000.00	
R203	On 15/09/2017	Spot Bond	5.77000	112.58652	5.76500	112.59038		4,266,107,200,000.00	739,360,000	5,902,833,994.00	
R204	On 21/12/2018	Spot Bond	6.01500	110.12566	6.00500	110.16017		10,424,151,095,265.00	733,025,951	4,277,288,970.00	
R2048	On 28/02/2048	Spot Bond	108.88836	10.87519	108.88836	10.84910		114,768,331,440,000.00	054,000,000	1,959,350,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On 31/03/2014	Spot Bond	100.00000	36.86316	100.00000	36.77188			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.04500	105.95721	5.03500	105.95300		3,440,690,000,000.00	682,000,000	1,053,013,000.00	
R207	On 15/01/2020	Spot Bond	6.27000	108.90832	6.26000	108.94812		5,141,146,692,000.00	819,959,600	5,594,587,979.00	
R208	On 31/03/2021	Spot Bond	6.37000	104.17335	6.36000	104.21973		17,544,525,858,860.00	754,242,678	8,814,037,562.00	
R209	On 31/03/2036	Spot Bond	8.06000	82.75686	8.05500	82.78335		3,771,789,840,000.00	467,964,000	8,542,397,869.00	
R210	On 31/03/2028	Spot Bond	1.36000	165.29263	1.36000	165.25245		353,600,000,000.00	260,000,000	145,500,000.00	
R211	On 31/01/2017	Spot Bond	0.13000	113.52537	-0.13000	113.50200		0.00	0	1,067,194,852.00	
R212	On 31/01/2022	Spot Bond	0.88000	133.04188	0.86000	133.22605		264,000,000,000.00	300,000,000	1,084,960,000.00	
R213	On 28/02/2031	Spot Bond	7.76000	95.08764	7.75000	95.15908		4,274,208,000,000.00	550,800,000	3,615,786,776.00	
R214	On 28/02/2041	Spot Bond	84.68795	9.81378	84.68795	9.79465		314,835,922,920,000.00	717,600,000	5,993,435,000.00	
R223C	On 15/03/2013	Spot Bond	98.99493	84.04397	98.99493	83.85284		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	57.88670	96.64575	57.76076		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	39.77995	94.28171	39.69516		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	27.79923	91.87036	27.74123		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	19.94274	88.83566	19.90229		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	14.32641	86.87026	14.29789		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	10.44514	84.86749	10.42475		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	7.75796	82.70497	7.74314		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On 21/06/2013	Spot Bond	97.62766	68.99622	97.62766	68.86913			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	47.30359	95.17874	47.20252			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	32.81464	92.80992	32.74598			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	23.08804	90.60553	23.04069			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	16.67581	87.76872	16.64251			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.06432	85.82547	12.04068			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	8.88558	83.71772	8.86853			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.67980	81.42381	6.66727			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.38315	77.48625	5.37347			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.22184	75.13464	4.21445			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.45559	72.16183	3.44975			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.77653	70.13136	2.77194			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.25855	68.17127	2.25491			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.86333	66.23386	1.86041			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.67401	63.06100	1.67149			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.42115	61.24492	1.41906			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.25468	59.05342	1.25290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	57.39997	1.08647	57.39997	1.08496			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.94927	55.80907	0.94799			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.83646	54.27807	0.83535			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.73968	52.85822	0.73873			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.65864	51.49553	0.65781			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.00399	44.45722	1.00288			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.93698	43.11572	0.93597			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.87963	41.83089	0.87871			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.83036	40.60007	0.82951			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.78787	39.42073	0.78709			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.75111	38.29047	0.75039			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.71923	37.20704	0.71856			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.69152	36.16829	0.69089			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	41.24965	100.16140	41.14736			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	65.86585	101.36584	65.65777			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.26543	101.68455	14.23036			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.07371	100.60342	22.01995			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.71614	100.00000	1.71198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC08	On 08/03/2013	Spot Bond	100.25681	90.89584	100.25681	90.68350			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	77.08042	100.32689	76.76112			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	77.08174	100.32010	76.76246			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	58.12632	100.32441	57.94030			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	18.87729	101.54349	18.77628			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	80.39635	100.00000	80.28150			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	85.44745	100.26310	85.24736			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	31.25343	101.21857	31.17689			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.18087	5.87500	105.16406			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.08414	100.60466	16.04497			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	101.37541	98.63032	101.37541	98.36087			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	50.80764	101.28378	63.51659			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.13728	100.77784	9.11500			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	89.84883	100.58027	89.62692			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	40.12588	100.38116	40.02617			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	94.80278	100.60804	94.57642			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On 28/02/2013	Spot Bond	100.65009	95.36197	100.65009	95.13419			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	31.41416	102.09902	31.33663			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	12.79875	99.79665	12.70594			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.43677	101.65073	13.40373			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.24051	101.46985	17.19820			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.24051	101.46985	17.19820			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	65.75875	101.38750	65.55098			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	60.96633	100.62446	60.77496			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	57.61831	100.24328	57.43404			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	62.68402	101.50905	62.53012			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.56893	99.91990	13.53536			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.83277	99.90988	11.80349			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	73.33818	100.25061	73.04311			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.06732	100.36848	9.04479			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	41.25693	100.51732	41.15429			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	36.10644	100.00000	36.01898			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	29.92703	100.62598	29.85413			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.36519	5.25000	102.35078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.64381	100.00000	100.00000	0.64221			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.36616	100.00000	100.00000	4.35558			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	95.54974	100.00000	100.00000	95.30026			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	16.87372	101.48404	101.48404	16.83551			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.48468	115.23085	115.23085	10.45851			0.00	0	5,304,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	96.30607	100.00000	100.00000	96.05263			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.29598	104.86804	104.86804	9.27773			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.14442	114.56238	114.56238	13.11156			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.59391	100.56539	100.56539	11.56568			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.01710	107.95466	107.95466	10.99100			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.38745	101.20234	101.20234	8.36691			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.59388	100.11990	100.11990	7.57506			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.44767	101.08312	101.08312	8.42723			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.85175	101.24095	101.24095	8.83007			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.82607	101.21627	101.21627	8.80446			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	21.58780	107.37565	107.37565	21.53660			0.00	0	14,906,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	85.24870	102.36256	102.36256	85.06075			0.00	0	2,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	105.03639	10.84372	105.03639	10.81859			0.00	0	6,804,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	39.35758	132.16219	39.23994			0.00	0	105,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	45.88069	162.56493	45.73015			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	75.43000	155.18315	75.19589			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	22.04025	120.12124	21.98304			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	21.96194	120.50039	21.90479			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	21.92285	120.69056	21.86573			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	80.64089	143.06048	80.39662			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	11.74679	106.46393	11.71913			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	22.00387	120.29708	21.94669			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	21.98429	120.39190	21.92713			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	70.45823	215.59863	70.18331			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	85.98947	100.00000	85.79922			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.20793	100.10760	8.18759			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	41.09127	99.06612	40.99037			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	28.38262	100.00010	28.31234			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.20673	99.81852	10.18149			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	77.14621	99.79990	76.93224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000	62.53662	100.00000	62.38513			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	11.90328	109.84578	11.87453			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	42.18445	100.78863	42.08154			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.41757	100.87410	13.38482			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.41127	99.99987	7.39292			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.18743	100.00000	1.18478			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.96749	99.99997	7.94776			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.31789	113.08735	9.29497			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.37910	109.22356	10.35415			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.15745	100.77436	8.13754			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	20.59177	100.47821	20.54167			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.43069	100.50480	9.40774			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.77271	100.51996	7.75379			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.52420	106.95022	9.50167			0.00	0	2,124,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	8.74616	102.76906	8.72614			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.30454	104.14309	9.28301			0.00	0	6,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	90.22236	103.79928	90.01431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	120.54819	18.37375	120.54819	18.32670			0.00	0	2,109,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	75.94757	120.15971	75.77530			0.00	0	87,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.30245	272.67152	2.29159			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	5.02470	123.12082	5.01162			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.36597	114.44000	9.33982			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	106.14219	100.00000	105.86433			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.69731	100.00000	3.68815			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.20699	82.63494	0.20651			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.91905	120.42805	4.89291			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.64772	6.50000	101.62987			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.20400	100.12305	11.17623			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	70.36385	99.88484	70.26161			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	19.65610	99.87542	20.02862			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.61700	100.24421	10.06713			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	10.80186	103.11523	10.77721			0.00	0	5,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.51197	100.24161	1.50822			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	66.54361	105.71322	66.39034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	112.32955	15.75094	112.32955	15.71283			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	73.67016	101.56711	73.53230			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	11.84816	105.65786	11.82043			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	28.59056	100.80059	28.52080			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	10.77404	100.58343	10.74781			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	15.79789	100.81342	15.75934			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.69520	100.58796	8.67403			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	13.66021	107.52630	13.62796			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	22.54678	101.25454	22.49155			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	9.96711	100.41357	9.94234			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.58241	99.94314	9.55870			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.60588	101.14726	10.57992			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	8.94673	94.17275	8.92779			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	8.97728	93.82087	8.95833			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	26.21013	104.67610	26.14957			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	10.79077	101.56575	10.76671			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.49485	100.11486	9.47132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	107.35953	11.63646	107.35953	11.60887			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	21.72811	121.64737	21.67114			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.76885	105.50721	2.76170			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN923	On 21/08/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672	97.08337	99.68672	96.82663			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	95.56672	99.60062	95.31815			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	91.98498	99.38728	91.75516			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	95.56662	99.60314	95.31804			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	90.40870	99.28767	90.18691			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	89.96873	99.25974	89.74915			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	89.10249	99.20138	88.88724			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	89.10242	99.20211	88.88716			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	88.88868	99.18693	88.67448			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	93.85900	99.50500	93.61945			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	88.25373	99.14341	88.04267			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	87.62840	99.09929	87.42041			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN964	On 26/02/2013	Spot Bond	99.07862	87.42271	99.07862	87.21574			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	86.80974	99.03521	86.60575			0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	95.62947	98.12653	95.38425			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	83.50261	98.78368	83.31433			0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	95.07218	99.57277	94.82624			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	20.27743	119.55998	20.22529			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.18524	111.67266	10.16045			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	41.54998	100.00000	41.45851			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.33418	100.00000	30.26068			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	43.38973	104.23307	43.28929			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	95.31869	99.58856	95.07144			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	91.75646	99.37012	91.52782			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	84.25314	98.86706	84.06130			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	95.74121	100.66418	95.50281			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	95.78667	101.16928	95.28483			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	95.56339	101.07247	95.07842			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	16.29275	100.91059	16.25295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	110.02135	15.62090	110.02135	15.58373				0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	90.83717	100.30600	90.62337				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	40.98469	100.55190	40.88492				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	60.93158	100.62855	60.78314				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.68851	101.17076	7.66969				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.92547	101.20716	7.90607				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	11.12683	103.42947	11.10165				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	1.67512	100.80622	1.66990				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	1.67318	100.83814	1.66796				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.33831	100.90574	2.32508				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	2.21178	100.00000	2.18631				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.43448	101.28535	8.41382				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	1.66969	100.89554	1.66448				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.52136	101.45249	9.49800				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	101.00134	1.66329	101.00134	1.65809			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.97971	102.14068	13.94519			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	1.63680	101.44362	1.63167			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.70692	101.20953	11.67825			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.97675	101.06155	6.95970			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.51069	101.14347	7.49231			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.60328	105.45079	7.58396			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.57642	101.30716	8.55540			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	9.04917	101.37985	9.02697			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	14.02638	102.14790	13.99175			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.38068	101.15653	11.35282			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	13.73253	101.18212	13.69892			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.65068	101.20040	11.62216			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.68779	101.18212	7.66897			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.80628	101.20040	7.78717			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.86551	101.20953	7.84624			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.47069	101.17116	11.44261			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.65068	101.20040	11.62216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.26885	101.30089	12.23878				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.45732	101.30089	8.43659				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.26885	101.30089	12.23878				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.16647	101.44699	13.13415				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.63831	101.48350	9.61465				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.11041	101.43786	13.07824				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.57203	102.16719	17.52864				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.32752	102.21271	14.29212				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.73847	102.19450	17.69466				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	54.86609	99.87885	54.70577				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	24.04035	111.48563	23.98190				0.00	0	2,606,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	11.40933	102.36770	11.38738				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	10.63429	111.51511	10.60828				0.00	0	995,617,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	11.62465	120.69176	11.59436				0.00	0	277,723,000.00
TN23	On 06/11/2023	Spot Bond	122.92168	10.27395	122.92168	10.24679				0.00	0	85,200,000.00
TN25	On 19/08/2025	Spot Bond	112.54971	11.79883	112.54971	11.77023				0.00	0	132,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	9.49370	105.64973	9.47149				0.00	0	9,520,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.12480	100.66243	7.10743			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.29206	100.67816	7.27429			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.50386	100.69808	7.48557			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.52615	100.70018	7.50781			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.57289	100.79857	8.55198			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.57012	101.00182	14.53452			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	22.87344	101.21676	22.81353			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	10.27377	101.26720	10.24685			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.95068	101.29746	8.92722			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.10714	10.00000	100.08034			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.10447	9.75000	100.07835			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.10382	100.00000	10.07776			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	85.62914	98.80121	85.43112			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	75.80908	97.87620	75.65528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP133	On 03/01/2013	Spot Bond	99.84733	50.03821	99.84733	50.03820			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	67.75549	99.82860	67.63016			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	91.52835	99.36331	91.30086			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	71.88853	97.76060	71.75038			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.28751	120.75743	12.25548			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	44.60033	101.23503	44.49110			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.68561	101.32511	14.64962			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	24.86517	101.70719	24.80400			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	13.66163	110.55481	13.62846			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	62.87997	100.00000	62.72764			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	63.13274	100.00000	62.97980			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	63.21700	100.00000	63.06385			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.51332	100.80302	21.46082			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.31902	100.83292	13.28651			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.90282	100.83423	9.87865			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	91.83661	100.00000	91.61846			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	91.36315	100.36906	91.14543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT01	On 09/09/2015	Spot Bond	128.75000	10.89204	128.75000	10.86737			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	14.77941	121.77342	14.74062			0.00	0	94,805,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	7.66047	243.55465	7.62581			0.00	0	33,433,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	20.67622	107.94222	20.62698			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	110.97172	10.76933	110.97172	10.74310			0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.01364	113.15781	8.99134			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	8.88180	112.59168	8.85991			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	8.71753	113.82178	8.69585			0.00	0	27,000,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	59.79586	96.69614	59.66571			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	49.39376	95.45272	49.28798			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	16.36973	87.68655	16.33688			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	38.60839	93.89641	38.52683			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	32.16834	92.71091	32.10073			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.47517	86.49267	13.44859			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	24.03793	90.84932	23.98825			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	16.34040	87.67412	16.30761			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.02364	67.16812	2.02041			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.92451	100.00000	7.90948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03191	100.00000	100.00000	0.03185			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.92451	100.00000	100.00000	7.90948			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	21.23305	100.00000	100.00000	21.19277			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	21.72247	100.00000	100.00000	21.68126			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	20.36424	100.00000	100.00000	20.32560			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	20.36424	100.00000	100.00000	20.32560			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.30969	100.00000	100.00000	19.27306			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	19.30969	100.00000	100.00000	19.27306			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.27502	100.00000	100.00000	18.24035			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.27502	100.00000	100.00000	18.24035			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.19754	100.00000	100.00000	17.16491			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.19754	100.00000	100.00000	17.16491			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.21434	100.00000	100.00000	16.18358			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.21434	100.00000	100.00000	16.18358			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.25835	100.00000	100.00000	15.22941			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.25835	100.00000	100.00000	15.22941			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.44077	100.00000	100.00000	14.41337			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On 18/11/2015	Spot Bond	100.00000	13.66699	100.00000	13.64106			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.22086	100.00000	10.20147			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.65485	100.00000	9.63653			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.08560	100.00000	9.06837			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.08560	100.00000	9.06837			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.59877	100.00000	8.58246			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.12258	100.00000	8.10717			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.64368	100.00000	7.62918			0.00	0	0.00

**Total for j-Bonds :** 553,977,340,053,315.00 ,074,577,455 86 477 451 385.00

**Grand Total:** 3,977,393,773,726.00 174,583,657 86 478 796 938.00