



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 04/01/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.68170	8.68170	8.65670	8.65670		13.34	201,398,076.60	23,198	309,190.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	5.91120	0.00591	5.88960	0.00589	5.911	23.33	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,174.21120	2.17421	2,199.18960	2.19919	2,174.211	23.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	4.94600	0.00495	4.94740	0.00495	4.946	23.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,323.24600	2.32325	2,348.24740	2.34825	2,323.246	23.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	18.03200	0.01803	17.73080	0.01773	18.032	19.52	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,336.33200	1.33633	1,361.03080	1.36103	1,336.332	19.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	13.66950	0.01367	13.53200	0.01353	13.670	20.50	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,531.96950	1.53197	1,556.83200	1.55683	1,531.970	20.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	8.71590	0.00872	8.61520	0.00862	8.716	22.13	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,877.01590	1.87702	1,901.91520	1.90192	1,877.016	22.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	40.37850	0.04038	39.09270	0.03909	40.378	17.05	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	858.67850	0.85868	882.39270	0.88239	858.679	17.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	37.01810	0.03702	35.85440	0.03585	37.018	17.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	905.31810	0.90532	929.15440	0.92915	905.318	17.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	33.95140	0.03395	32.93760	0.03294	33.951	17.55	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	952.25140	0.95225	976.23760	0.97624	952.251	17.55	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
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	52.91040		0.05291	50.94400	0.05094	52.910	16.30	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	721.21040		0.72121	744.24400	0.74424	721.210	16.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	47.40740		0.04741	45.74310	0.04574	47.407	16.60	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	775.70740		0.77571	799.04310	0.79904	775.707	16.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	44.11570		0.04412	42.63020	0.04263	44.116	16.80	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	812.41570		0.81242	835.93020	0.83593	812.416	16.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	63.83950		0.06384	61.26080	0.06126	63.839	15.80	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	632.13950		0.63214	654.56080	0.65456	632.139	15.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	58.07610		0.05808	55.82280	0.05582	58.076	16.05	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	676.37610		0.67638	699.12280	0.69912	676.376	16.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	55.94220		0.05594	53.80740	0.05381	55.942	16.15	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	694.24220		0.69424	717.10740	0.71711	694.242	16.15	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	130.40670		0.13041	123.65650	0.12366	130.407	14.21	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	348.70670		0.34871	366.95650	0.36696	348.707	14.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	105.77710		0.10578	100.40330	0.10040	105.777	14.64	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	424.07710		0.42408	443.70330	0.44370	424.077	14.64	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	85.88650		0.08589	81.65320	0.08165	85.886	15.08	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	504.18650		0.50419	524.95320	0.52495	504.187	15.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	178.31910		0.17832	169.02490	0.16902	178.319	13.55	142,655.28	800	800.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	246.61910		0.24662	262.32490	0.26232	246.619	13.55	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	160.72010		0.16072	152.33860	0.15234	160.720	13.77	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	279.02010		0.27902	295.63860	0.29564	279.020	13.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	144.79030		0.14479	137.25760	0.13726	144.790	13.99	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	313.09030		0.31309	330.55760	0.33056	313.090	13.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	246.66840		0.24667	232.24750	0.23225	246.668	13.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	164.96840		0.16497	175.54750	0.17555	164.968	13.18	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	221.20970		0.22121	0.00000	0.00000	221.210	13.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	189.50970		0.18951	0.00000	0.00000	189.510	13.26	303,215.52	1,600	1,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	197.71530		0.19772	187.44680	0.18745	197.715	13.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	216.01530		0.21602	230.74680	0.23075	216.015	13.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	440.82020		0.44082	421.11270	0.42111	440.820	12.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	59.12020		0.05912	64.41270	0.06441	59.120	12.73	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	368.40730		0.36841	350.33680	0.35034	368.407	12.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	86.70730		0.08671	93.63680	0.09364	86.707	12.88	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	303.57060		0.30357	287.28640	0.28729	303.571	13.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	121.87060		0.12187	130.58640	0.13059	121.871	13.03	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	746.77130		0.74677	722.71100	0.72271	746.771	13.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	15.07130		0.01507	16.01100	0.01601	15.071	13.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	700.21660		0.70022	676.33910	0.67634	700.217	13.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	18.51660		0.01852	19.63910	0.01964	18.517	13.18	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	609.22310		0.60922	585.81200	0.58581	609.223	12.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	27.52310		0.02752	29.11200	0.02911	27.523	12.97	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	793.90490		0.79390	769.68890	0.76969	793.905	13.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	12.20490		0.01220	12.98890	0.01299	12.205	13.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.78540		8.78540	8.75900	8.75900		14.73	12,167,779.00	1,385	56,277.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	170.68420		0.17068	161.65200	0.16165	170.684	16.87	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	785.28420		0.78528	802.65200	0.80265	785.284	16.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	125.60360		0.12560	119.04180	0.11904	125.604	17.98	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	1,040.20360		1.04020	1,060.04180	1.06004	1,040.204	17.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	108.56240		0.10856	102.98560	0.10299	108.562	18.52	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,173.16240		1.17316	1,193.98560	1.19399	1,173.162	18.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	356.80950		0.35681	338.47000	0.33847	356.809	14.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	321.40950		0.32141	329.47000	0.32947	321.410	14.59	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	352.48450		0.35248	334.48820	0.33449	352.484	14.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	327.08450		0.32708	335.48820	0.33549	327.085	14.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	190.01950		0.19002	179.96180	0.17996	190.020	16.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	704.61950		0.70462	720.96180	0.72096	704.619	16.51	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	361.18270		0.36118	342.72350	0.34272	361.183	14.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	315.78270		0.31578	323.72350	0.32372	315.783	14.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			8.89540		8.89540	8.86830	8.86830		15.12	0.00	0	22,355.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	241.91360		0.24191	236.42710	0.23643	241.914	17.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1,006.51360		1.00651	1,028.12710	1.02813	1,006.514	17.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	165.39720		0.16540	162.10260	0.16210	165.397	19.13	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,469.99720		1.47000	1,493.80260	1.49380	1,469.997	19.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	508.08720		0.50809	494.62570	0.49463	508.087	14.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	362.68720		0.36269	376.32570	0.37633	362.687	14.68	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	245.52270		0.24552	239.92610	0.23993	245.523	17.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	990.12270		0.99012	1,011.62610	1.01163	990.123	17.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	243.70920		0.24371	238.16790	0.23817	243.709	17.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	998.30920		0.99831	1,019.86790	1.01987	998.309	17.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			8.99880		8.99880	8.97030	8.97030		15.72	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	348.47190		0.34847	339.58040	0.33958	348.472	17.60	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,039.67190		1.03967	1,059.28040	1.05928	1,039.672	17.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	249.56200		0.24956	243.63960	0.24364	249.562	19.16	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,520.76200		1.52076	1,543.33960	1.54334	1,520.762	19.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	554.30630		0.55431	539.66150	0.53966	554.306	15.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	533.40630		0.53341	547.26150	0.54726	533.406	15.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	546.08930		0.54609	531.50290	0.53150	546.089	15.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	547.28930		0.54729	561.20290	0.56120	547.289	15.72	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	535.73260		0.53573	521.41300	0.52141	535.733	15.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	564.83260		0.56483	579.01300	0.57901	564.833	15.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	648.15900		0.64816	631.49710	0.63150	648.159	15.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	399.35900		0.39936	411.19710	0.41120	399.359	15.00	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	584.47810		0.58448	569.27970	0.56928	584.478	15.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	485.67810		0.48568	498.97970	0.49898	485.678	15.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	573.45240		0.57345	558.51740	0.55852	573.452	15.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	502.55240		0.50255	516.11740	0.51612	502.552	15.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,122.10930		1.12211	1,094.63120	1.09463	1,122.109	14.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	123.30930		0.12331	124.33120	0.12433	123.309	14.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.18110		9.18110	9.15260	9.15260		16.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,101.47130		1.10147	1,068.68880	1.06869	1,101.471	15.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	470.37130		0.47037	466.08880	0.46609	470.371	15.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	699.67240		0.69967	673.69050	0.67369	699.672	17.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,118.57240		1.11857	1,121.09050	1.12109	1,118.572	17.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,448.64840		1.44865	1,413.74520	1.41375	1,448.648	14.86	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	267.54840		0.26755	261.14520	0.26115	267.548	14.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,155.63900		1.15564	1,122.84020	1.12284	1,155.639	15.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	424.53900		0.42454	420.24020	0.42024	424.539	15.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,128.24550		1.12825	1,095.45060	1.09545	1,128.246	15.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	447.14550		0.44715	442.85060	0.44285	447.146	15.08	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.90350		9.90350	9.88080	9.88080		17.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,471.86550		1.47187	1,470.40370	1.47040	1,471.865	16.20	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	718.36550		0.71837	739.60370	0.73960	718.366	16.20	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,450.86570		1.45087	1,450.10170	1.45010	1,450.866	16.31	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	747.36570		0.74737	769.30170	0.76930	747.366	16.31	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,430.36400		1.43036	1,430.29550	1.43030	1,430.364	16.42	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	776.86400		0.77686	799.49550	0.79950	776.864	16.42	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.68170		8.68170	8.65670	8.65670		13.34	416,721.60	48	1,384.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	20,225.89450		0.20226	19,135.12690	0.19135	20,225.894	13.32	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	21,055.89450		0.21056	22,465.12690	0.22465	21,055.895	13.32	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	18,205.07090		0.18205	17,256.73760	0.17257	18,205.071	13.51	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	24,035.07090		0.24035	25,586.73760	0.25587	24,035.071	13.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	17,831.90780		0.17832	16,902.48530	0.16902	17,831.908	13.55	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	24,661.90780		0.24662	26,232.48530	0.26232	24,661.908	13.55	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	17,466.08260		0.17466	16,555.32410	0.16555	17,466.083	13.60	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	25,296.08260		0.25296	26,885.32410	0.26885	25,296.083	13.60	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	10,144.83120		0.10145	9,632.17820	0.09632	10,144.831	14.73	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	43,974.83120		0.43975	45,962.17820	0.45962	43,974.831	14.73	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.78540		8.78540	8.75900	8.75900		14.73	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	35,680.94630		0.35681	33,846.99910	0.33847	35,680.946	14.59	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	32,140.94630		0.32141	32,946.99910	0.32947	32,140.946	14.59	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	35,248.45320		0.35248	33,448.81740	0.33449	35,248.453	14.62	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	32,708.45320		0.32708	33,548.81740	0.33549	32,708.453	14.62	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	36,118.26870		0.36118	34,272.34710	0.34272	36,118.269	14.56	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	31,578.26870		0.31578	32,372.34710	0.32372	31,578.269	14.56	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.89540		8.89540	8.86830	8.86830		15.12	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	44,598.11690		0.44598	43,431.11430	0.43431	44,598.117	15.12	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	45,058.11690		0.45058	46,601.11430	0.46601	45,058.117	15.12	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	44,218.24090		0.44218	43,061.76410	0.43062	44,218.241	15.15	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	45,678.24090		0.45678	47,231.76410	0.47232	45,678.241	15.15	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	44,985.76700		0.44986	43,804.03190	0.43804	44,985.767	15.09	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	44,445.76700		0.44446	45,974.03190	0.45974	44,445.767	15.09	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.93670		13.93670	13.98590	13.98590		11.39	7,107,717.00	510	8,687.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	668.56060		0.66856	710.75760	0.71076	668.561	11.19	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	71.86060		0.07186	64.85760	0.06486	71.861	11.19	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	660.61470		0.66061	702.64110	0.70264	660.615	11.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	73.91470		0.07391	66.74110	0.06674	73.915	11.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	652.71230		0.65271	694.56580	0.69457	652.712	11.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	76.01230		0.07601	68.66580	0.06867	76.012	11.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	133.99450		0.13399	148.68850	0.14869	133.995	12.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	597.29450		0.59729	562.78850	0.56279	597.294	12.37	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	525.47210		0.52547	564.01830	0.56402	525.472	11.25	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	118.77210		0.11877	108.11830	0.10812	118.772	11.25	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	412.95680		0.41296	447.56100	0.44756	412.957	11.31	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	176.25680		0.17626	161.66100	0.16166	176.257	11.31	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	301.09190		0.30109	330.49320	0.33049	301.092	11.37	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	264.39190		0.26439	244.59320	0.24459	264.392	11.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.09770		14.09770	14.14580	14.14580		12.57	0.00	0	2,345.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	256.65900		0.25666	271.09910	0.27110	256.659	14.01	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	958.95900		0.95896	925.29910	0.92530	958.959	14.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	169.27230		0.16927	179.18750	0.17919	169.272	15.00	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,371.57230		1.37157	1,333.38750	1.33339	1,371.572	15.00	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	380.43120		0.38043	400.68610	0.40069	380.431	13.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	622.73120		0.62273	594.88610	0.59489	622.731	13.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	361.19920		0.36120	380.60060	0.38060	361.199	13.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	663.49920		0.66350	634.80060	0.63480	663.499	13.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	291.43250		0.29143	307.57880	0.30758	291.433	13.71	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	843.73250		0.84373	811.77880	0.81178	843.733	13.71	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	620.81380		0.62081	650.96190	0.65096	620.814	12.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	313.11380		0.31311	295.16190	0.29516	313.114	12.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	615.34890		0.61535	645.34480	0.64534	615.349	12.21	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	317.64890		0.31765	299.54480	0.29954	317.649	12.21	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	609.92110		0.60992	639.76480	0.63976	609.921	12.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	322.22110		0.32222	303.96480	0.30396	322.221	12.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,115.78260		2.11578	2,163.33460	2.16333	2,115.783	13.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	18.08260		0.01808	17.53460	0.01753	18.083	13.69	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,176.12700		1.17613	1,218.59790	1.21860	1,176.127	11.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	78.42700		0.07843	72.79790	0.07280	78.427	11.59	0.00	0	699.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future			14.26790		14.26790	14.31650	14.31650		13.15		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	465.06150		0.46506	484.00120	0.48400	465.062	14.05		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	947.16150		0.94716	917.50120	0.91750	947.161	14.05		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	462.24380		0.46224	481.08050	0.48108	462.244	14.06		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	954.34380		0.95434	924.58050	0.92458	954.344	14.06		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	467.90340		0.46790	486.94200	0.48694	467.903	14.03		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	940.00340		0.94000	910.44200	0.91044	940.003	14.03		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.42760		14.42760	14.47560	14.47560		14.01		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	619.40810		0.61941	639.24730	0.63925	619.408	14.73		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,091.80810		1.09181	1,063.64730	1.06365	1,091.808	14.73		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	616.46100		0.61646	636.21360	0.63621	616.461	14.74		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,098.86100		1.09886	1,070.61360	1.07061	1,098.861	14.74		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	622.37190		0.62237	642.29240	0.64229	622.372	14.71		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,084.77190		1.08477	1,056.69240	1.05669	1,084.772	14.71		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09890		0.09890	0.09960	0.09960		15.71		0.00	0	24,111.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	918.43510		0.00918	981.72510	0.00982	918.435	15.84		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	28.43510		0.00028	21.72510	0.00022	28.435	15.84		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	227.07900		0.00227	254.41710	0.00254	227.079	15.71		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	337.07900		0.00337	294.41710	0.00294	337.079	15.71		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	37.31410		0.00037	42.07720	0.00042	37.314	18.10		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,147.31410		0.01147	1,082.07720	0.01082	1,147.314	18.10		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10020		0.10020	0.10090	0.10090		16.72		0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,108.88300		0.01109	1,164.56570	0.01165	1,108.883	16.43		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	88.88300		0.00089	74.56570	0.00075	88.883	16.43		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	453.31080		0.00453	479.60090	0.00480	453.311	16.72		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	433.31080		0.00433	389.60090	0.00390	433.311	16.72		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	171.08250		0.00171	178.75800	0.00179	171.083	18.73		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,151.08250		0.01151	1,088.75800	0.01089	1,151.083	18.73		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future			11.34490		11.34490	11.35040	11.35040		11.91	8,508,675.00	750	34,663.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	442.44560		0.44245	440.70580	0.44071	442.446	11.54	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	97.54560		0.09755	90.30580	0.09031	97.546	11.54	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	435.48970		0.43549	433.66050	0.43366	435.490	11.55	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	100.58970		0.10059	93.26050	0.09326	100.590	11.55	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	18.67840		0.01868	17.98780	0.01799	18.678	15.09	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,313.77840		1.31378	1,307.58780	1.30759	1,313.778	15.09	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	463.69620		0.46370	462.22600	0.46223	463.696	11.51	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	88.79620		0.08880	81.82600	0.08183	88.796	11.51	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	449.46670		0.44947	447.81440	0.44781	449.467	11.53	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	94.56670		0.09457	87.41440	0.08741	94.567	11.53	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.48910		11.48910	11.49370	11.49370		12.96	1,964,636.10	171	34,990.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	514.71020		0.51471	519.62540	0.51963	514.710	12.53	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	265.61020		0.26561	265.92540	0.26593	265.610	12.53	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	509.33710		0.50934	514.25900	0.51426	509.337	12.55	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	270.23710		0.27024	270.55900	0.27056	270.237	12.55	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	504.00880		0.50401	508.93720	0.50894	504.009	12.56	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	274.90880		0.27491	275.23720	0.27524	274.909	12.56	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.64250		11.64250	11.64780	11.64780		13.46	0.00	0	23,020.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	399.05380		0.39905	406.34520	0.40635	399.054	14.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	746.55380		0.74655	748.54520	0.74855	746.554	14.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	396.01300		0.39601	403.28190	0.40328	396.013	14.13	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	753.51300		0.75351	755.48190	0.75548	753.513	14.13	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	392.99320		0.39299	400.24340	0.40024	392.993	14.15	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	760.49320		0.76049	762.44340	0.76244	760.493	14.15	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.78820		11.78820	11.79280	11.79280		14.00	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	915.72970		0.91573	925.90670	0.92591	915.730	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	327.52970		0.32753	333.10670	0.33311	327.530	12.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	788.12420		0.78812	798.21690	0.79822	788.124	13.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	442.92420		0.44292	448.41690	0.44842	442.924	13.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	764.09060		0.76409	774.14060	0.77414	764.091	13.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	468.89060		0.46889	474.34060	0.47434	468.891	13.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	740.79010		0.74079	750.77900	0.75078	740.790	13.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	495.59010		0.49559	500.97900	0.50098	495.590	13.54	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.50104		114.50104	114.49122	114.49122			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,511.04000		3.51104	3,501.22000	3.50122	3,511.040		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	3,501.04000		3.50104	3,491.22000	3.49122	3,501.040		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	3,491.04000		3.49104	3,481.22000	3.48122	3,491.040		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			114.20797		114.20797	114.19579	114.19579			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,217.97000		8.21797	8,205.79000	8.20579	8,217.970		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	8,207.97000		8.20797	8,195.79000	8.19579	8,207.970		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	8,197.97000		8.19797	8,185.79000	8.18579	8,197.970		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			119.43804		119.43804	119.42468	119.42468			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,448.04000		6.44804	6,434.68000	6.43468	6,448.040		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	6,438.04000		6.43804	6,424.68000	6.42468	6,438.040		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	6,428.04000		6.42804	6,414.68000	6.41468	6,428.040		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL7T	On 07/02/2013	Index Future			487.34700		487.34700	488.16400	488.16400				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			493.48800		493.48800	494.31300	494.31300				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			434.06400		434.06400	435.40700	435.40700				0.00	0	1,070.00
ALBI	On 02/05/2013	Index Future			439.53300		439.53300	440.89200	440.89200				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.03470		9.03470	9.05780	9.05780		9.24		27,113,134.70	3,001	8,891.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	540.09020		0.54009	561.96700	0.56197	540.090	9.83		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	15.39020		0.01539	14.16700	0.01417	15.390	9.83		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	724.37080		0.72437	746.96190	0.74696	724.371	11.02		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	8.27080		0.00827	7.76190	0.00776	8.271	11.02		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	675.78230		0.67578	698.23870	0.69824	675.782	10.71		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	9.68230		0.00968	9.03870	0.00904	9.682	10.71		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	627.47150		0.62747	649.76120	0.64976	627.472	10.40		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	11.37150		0.01137	10.56120	0.01056	11.372	10.40		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.08390		9.08390	9.10740	9.10740				2,270,975.00	250	7,483.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	323.90000		0.32390	347.40000	0.34740	323.900			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	343.90000		0.34390	367.40000	0.36740	343.900			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	333.90000		0.33390	357.40000	0.35740	333.900			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.13670		9.13670	9.16040	9.16040		11.17		0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	451.95810		0.45196	467.19250	0.46719	451.958	10.84		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	225.25810		0.22526	216.79250	0.21679	225.258	10.84		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	463.11650		0.46312	478.65060	0.47865	463.117	10.82		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	216.41650		0.21642	208.25060	0.20825	216.417	10.82	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	457.51020		0.45751	472.89610	0.47290	457.510	10.83	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	220.81020		0.22081	212.49610	0.21250	220.810	10.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.18400		9.18400	9.20890	9.20890		11.78	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	315.77610		0.31578	325.14970	0.32515	315.776	12.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	611.77610		0.61178	596.24970	0.59625	611.776	12.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	321.68940		0.32169	331.23880	0.33124	321.689	12.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	597.68940		0.59769	582.33880	0.58234	597.689	12.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	318.71910		0.31872	328.18040	0.32818	318.719	12.41	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	604.71910		0.60472	589.28040	0.58928	604.719	12.41	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.53680		9.53680	9.57530	9.57530		13.35	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,383.14830		2.38315	2,418.52350	2.41852	2,383.148	12.96	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	96.34830		0.09635	93.22350	0.09322	96.348	12.96	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,339.01030		2.33901	2,374.26110	2.37426	2,339.010	12.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	102.21030		0.10221	98.96110	0.09896	102.210	12.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,295.14790		2.29515	2,330.27130	2.33027	2,295.148	12.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	108.34790		0.10835	104.97130	0.10497	108.348	12.90	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.79910		8.79910	8.77190	8.77190		13.05	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	291.89960		0.29190	280.48680	0.28049	291.900	13.02	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	132.79960		0.13280	148.58680	0.14859	132.800	13.02	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	285.84690		0.28585	274.66590	0.27467	285.847	13.02	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	136.74690		0.13675	152.76590	0.15277	136.747	13.02	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	279.87090		0.27987	268.92230	0.26892	279.871	13.02	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	140.77090		0.14077	157.02230	0.15702	140.771	13.02	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.88570		8.88570	8.85670	8.85670		13.49	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	294.47590		0.29448	277.13510	0.27714	294.476	13.59	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	348.77590		0.34878	360.43510	0.36044	348.776	13.59	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	290.57210		0.29057	273.39220	0.27339	290.572	13.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	354.87210		0.35487	366.69220	0.36669	354.872	13.62	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	286.71670		0.28672	269.69510	0.26970	286.717	13.65	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	361.01670		0.36102	372.99510	0.37300	361.017	13.65	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.07620		0.07620	0.07100	0.07100			0.00	0	4,500.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00040	20,000.00040	20,000.00040	20,000.00040	20,000.00040			0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.04280		0.04280	0.03980	0.03980			0.00	0	37,000.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			35,000.00010	35,000.00010	35,000.00010	35,000.00010	35,000.00010			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	25,000	0.00
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			0.23950		0.23950	0.25090	0.25090			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.16710		0.16710	0.13640	0.13640			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			9.39090		9.39090	9.38570	9.38570		12.61	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	354.45200		0.35445	350.91840	0.35092	354.452	12.41	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	103.55200		0.10355	105.21840	0.10522	103.552	12.41	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	347.83090		0.34783	344.46280	0.34446	347.831	12.41	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	106.93090		0.10693	108.76280	0.10876	106.931	12.41	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	341.28320		0.34128	338.08340	0.33808	341.283	12.42	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	110.38320		0.11038	112.38340	0.11238	110.383	12.42	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.51760		9.51760	9.51200	9.51200		13.22	0.00	0	1,025.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	325.71160		0.32571	331.64470	0.33164	325.712	13.34	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	348.11160		0.34811	359.64470	0.35964	348.112	13.34	0.00	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	321.79890		0.32180	327.77870	0.32778	321.799	13.38	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	354.19890		0.35420	365.77870	0.36578	354.199	13.38	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	317.93320		0.31793	323.96100	0.32396	317.933	13.41	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	360.33320		0.36033	371.96100	0.37196	360.333	13.41	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.75150		11.75150	11.75660	11.75660		13.85	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	556.18540		0.55619	565.25610	0.56526	556.185	14.10	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	694.68540		0.69469	698.65610	0.69866	694.685	14.10	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	552.59050		0.55259	561.63580	0.56164	552.591	14.12	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	701.09050		0.70109	705.03580	0.70504	701.091	14.12	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	549.01590		0.54902	558.04000	0.55804	549.016	14.13	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	707.51590		0.70752	711.44000	0.71144	707.516	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.62540		8.62540	8.60030	8.60030		12.31	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	776.21370		0.77621	751.05910	0.75106	776.214	14.86	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.81370		0.00081	0.75910	0.00076	0.814	14.86	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	627.49710		0.62750	602.39550	0.60240	627.497	13.87	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	2.09710		0.00210	2.09550	0.00210	2.097	13.87	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	124.09690		0.12410	108.19500	0.10819	124.097	12.34	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	98.69690		0.09870	107.89500	0.10790	98.697	12.34	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	19.69580		0.01970	17.61320	0.01761	19.696	14.52	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	414.29580		0.41430	437.31320	0.43731	414.296	14.52	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	118.82150		0.11882	103.89980	0.10390	118.821	12.33	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	103.42150		0.10342	113.59980	0.11360	103.421	12.33	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	113.68850		0.11369	99.74990	0.09975	113.689	12.33	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	108.28850		0.10829	119.44990	0.11945	108.289	12.33	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	74.07370		0.07407	65.58600	0.06559	74.074	12.73	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	168.67370		0.16867	185.28600	0.18529	168.674	12.73	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.65820		8.65820	8.63340	8.63340		12.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.72	Call	143.47240		0.14347	134.43490	0.13443	143.472	13.07	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	205.27240		0.20527	221.03490	0.22103	205.272	13.07	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	64.60210		0.06460	60.93790	0.06094	64.602	14.46	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	426.40210		0.42640	447.53790	0.44754	426.402	14.46	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	197.33690		0.19734	185.25110	0.18525	197.337	12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	139.13690		0.13914	151.85110	0.15185	139.137	12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	192.03710		0.19204	180.21600	0.18022	192.037	12.71	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	143.83710		0.14384	156.81600	0.15682	143.837	12.71	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	186.83330		0.18683	175.27620	0.17528	186.833	12.72	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	148.63330		0.14863	161.87620	0.16188	148.633	12.72	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	813.02340		0.81302	788.76590	0.78877	813.023	13.59	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	4.82340		0.00482	5.36590	0.00537	4.823	13.59	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	668.40620		0.66841	644.61430	0.64461	668.406	13.15	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	10.20620		0.01021	11.21430	0.01121	10.206	13.15	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.69110		8.69110	8.66590	8.66590		13.50	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	108.31000		0.10831	102.82030	0.10282	108.310	15.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	477.21000		0.47721	496.92030	0.49692	477.210	15.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	116.93060		0.11693	110.92080	0.11092	116.931	14.87	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	445.83060		0.44583	465.02080	0.46502	445.831	14.87	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	112.53410		0.11253	106.78890	0.10679	112.534	14.95	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	461.43410		0.46143	480.88890	0.48089	461.434	14.95	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	110.40090		0.11040	104.78450	0.10478	110.401	15.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	469.30090		0.46930	488.88450	0.48888	469.301	15.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	713.20870		0.71321	688.87010	0.68887	713.209	13.21	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	22.10870		0.02211	22.97010	0.02297	22.109	13.21	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.72760		8.72760	8.70180	8.70180		14.03	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	170.68850		0.17069	161.11080	0.16111	170.688	15.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	483.08850		0.48309	499.31080	0.49931	483.088	15.36	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
DAUS	On 26/04/2013	Any day expiry	9.05	Call	168.17350		0.16817	158.73830	0.15874	168.173	15.40	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	490.57350		0.49057	506.93830	0.50694	490.573	15.40	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	165.69640		0.16570	156.40410	0.15640	165.696	15.44	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	498.09640		0.49810	514.60410	0.51460	498.096	15.44	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	764.58550		0.76459	739.51740	0.73952	764.586	13.42	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	36.98550		0.03699	37.71740	0.03772	36.986	13.42	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	175.84330		0.17584	165.97250	0.16597	175.843	15.28	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	468.24330		0.46824	484.17250	0.48417	468.243	15.28	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.83000		8.83000	8.80330	8.80330		14.96	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	156.38770		0.15639	149.72120	0.14972	156.388	18.19	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,126.38770		1.12639	1,146.42120	1.14642	1,126.388	18.19	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	271.04500		0.27105	259.33410	0.25933	271.045	16.10	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	631.04500		0.63105	646.03410	0.64603	631.045	16.10	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	268.44110		0.26844	256.83510	0.25684	268.441	16.14	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	638.44110		0.63844	653.53510	0.65354	638.441	16.14	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	265.86660		0.26587	254.36730	0.25437	265.867	16.17	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	645.86660		0.64587	661.06730	0.66107	645.867	16.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.87090		8.87090	8.84390	8.84390		14.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	291.35780		0.29136	282.44240	0.28244	291.358	16.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	720.45780		0.72046	738.54240	0.73854	720.458	16.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	288.90280		0.28890	280.07190	0.28007	288.903	16.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	728.00280		0.72800	746.17190	0.74617	728.003	16.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	189.13590		0.18914	183.72990	0.18373	189.136	18.14	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,158.23590		1.15824	1,179.82990	1.17983	1,158.236	18.14	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	306.80360		0.30680	297.21610	0.29722	306.804	16.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	675.90360		0.67590	693.31610	0.69332	675.904	16.21	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	293.86300		0.29386	284.83530	0.28484	293.863	16.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	712.96300		0.71296	730.93530	0.73094	712.963	16.36	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
DAUS	On 23/09/2013	Any day expiry			8.90350	8.90350	8.87640	8.87640		15.12	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	325.98490	0.32598	318.45330	0.31845	325.985	16.37	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	732.48490	0.73248	752.05330	0.75205	732.485	16.37	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	213.57310	0.21357	209.25490	0.20925	213.573	18.14	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,190.07310	1.19007	1,212.85490	1.21285	1,190.073	18.14	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	333.84020	0.33384	326.02420	0.32602	333.840	16.28	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	710.34020	0.71034	729.62420	0.72962	710.340	16.28	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	331.18730	0.33119	323.47370	0.32347	331.187	16.31	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	717.68730	0.71769	737.07370	0.73707	717.687	16.31	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	328.56020	0.32856	320.95110	0.32095	328.560	16.34	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	725.06020	0.72506	744.55110	0.74455	725.060	16.34	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			114.06571	114.06571	114.05305	114.05305			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	1,075.71000	1.07571	1,063.05000	1.06305	1,075.710		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	1,065.71000	1.06571	1,053.05000	1.05305	1,065.710		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	1,055.71000	1.05571	1,043.05000	1.04305	1,055.710		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			8.80891	90.75670	8.73402	91.39870			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	2,339.23000	2.33923	1,697.23000	1.69723	2,339.230		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	2,250.54000	2.25054	1,608.54000	1.60854	2,250.540		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	2,161.98000	2.16198	1,519.98000	1.51998	2,161.980		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			434.12900	434.12900	435.52900	435.52900			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	11,390.00000	1.13900	25,390.00000	2.53900	11,390.000		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	11,290.00000	1.12900	25,290.00000	2.52900	11,290.000		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	11,190.00000	1.11900	25,190.00000	2.51900	11,190.000		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			439.59900	439.59900	441.01500	441.01500			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	66,090.00000	6.60900	80,250.00000	8.02500	66,090.000		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	65,990.00000	6.59900	80,150.00000	8.01500	65,990.000		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	65,890.00000	6.58900	80,050.00000	8.00500	65,890.000		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			200.46500	200.46500	200.44700	200.44700			4,009,300.00	2	608.00
IGOV	On 02/05/2013	Index Future			202.99000	202.99000	202.97200	202.97200			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			542.81100	542.81100	542.81100	542.81100			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00

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			5.12000		94.88000	5.10000	94.90000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.99000		95.01000	4.99000	95.01000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.96000		95.04000	4.96000	95.04000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.94000		95.06000	4.94000	95.06000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.92000		95.08000	4.92000	95.08000			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			5.05000		94.95000	5.05000	94.95000			0.00	500	500.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.16000		94.84000	5.16000	94.84000			0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.30000		94.70000	5.30000	94.70000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.44000		94.56000	5.44000	94.56000			0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.17230		7.17230	7.19740	7.19740		9.05	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	309.63600		0.30964	329.65000	0.32965	309.636	9.47	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	27.33600		0.02734	22.25000	0.02225	27.336	9.47	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	301.31570		0.30132	321.14170	0.32114	301.316	9.45	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	29.01570		0.02902	23.74170	0.02374	29.016	9.45	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	293.07850		0.29308	312.71320	0.31271	293.078	9.44	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	30.77850		0.03078	25.31320	0.02531	30.778	9.44	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.21710		7.21710	7.24130	7.24130		11.19	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	168.41070		0.16841	174.00910	0.17401	168.411	11.65	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
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	291.31070		0.29131	272.70910	0.27271	291.311	11.65	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	165.06260		0.16506	170.57910	0.17058	165.063	11.68	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	297.96260		0.29796	279.27910	0.27928	297.963	11.68	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	161.77980		0.16178	167.21510	0.16722	161.780	11.71	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	304.67980		0.30468	285.91510	0.28592	304.680	11.71	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			6.85103		109.97859	6.84152	110.04967			0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,399.86000		1.39986	1,470.94000	1.47094	1,399.860		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	1,473.28000		1.47328	1,544.36000	1.54436	1,473.280		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	1,546.63000		1.54663	1,617.71000	1.61771	1,546.630		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			6.90134		107.39582	6.89156	107.46738			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,008.02000		1.00802	1,079.58000	1.07958	1,008.020		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	1,080.24000		1.08024	1,151.80000	1.15180	1,080.240		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	1,152.40000		1.15240	1,223.96000	1.22396	1,152.400		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			6.95671		108.81646	6.94645	108.88978			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,346.64000		2.34664	2,419.96000	2.41996	2,346.640		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	2,416.01000		2.41601	2,489.33000	2.48933	2,416.010		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	2,485.32000		2.48532	2,558.64000	2.55864	2,485.320		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			5.39025	124.91265	5.35910	124.99590		1.97	0.00	0	7,467.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,346.86000	2.34686	2,430.05000	2.43005	2,346.860	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.34000	0.00034	0.28000	0.00028	0.340	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,917.57000	2.91757	3,000.81000	3.00081	2,917.570	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.03000	0.00003	0.02000	0.00002	0.030	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,433.55000	3.43355	3,516.80000	3.51680	3,433.550	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	3,562.09000	3.56209	3,645.34000	3.64534	3,562.090	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	3,690.45000	3.69045	3,773.70000	3.77370	3,690.450	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			5.40014	119.62189	5.36567	119.70570		2.02	0.00	0	13,141.00
R157	On 02/05/2013	Bond Future	5.35	Call	486.33000	0.48633	528.78000	0.52878	486.330	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	608.26000	0.60826	566.90000	0.56690	608.260	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	497.93000	0.49793	540.98000	0.54098	497.930	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	595.53000	0.59553	554.77000	0.55477	595.530	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	474.90000	0.47490	516.74000	0.51674	474.900	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	621.17000	0.62117	579.20000	0.57920	621.170	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.42582	116.10146	5.38022	116.18766		1.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	964.90000	0.96490	1,015.96000	1.01596	964.900	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	636.44000	0.63644	601.30000	0.60130	636.440	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	975.94000	0.97594	1,027.31000	1.02731	975.940	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	628.66000	0.62866	593.83000	0.59383	628.660	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	953.93000	0.95393	1,004.67000	1.00467	953.930	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	644.29000	0.64429	608.83000	0.60883	644.290	1.86	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

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			7.38873		128.20725	7.31856	128.92144		12.36		275,645,587.50	2,150	57,188.00
R186	On 07/02/2013	Bond Future	7.00	Call	559.61000		0.55961	747.98000	0.74798	559.610	12.27		0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	4,587.77000		4.58777	4,061.95000	4.06195	4,587.770	12.27		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,313.10000		1.31310	1,642.05000	1.64205	1,313.100	12.36		0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	2,730.53000		2.73053	2,345.29000	2.34529	2,730.530	12.36		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	1,478.81000		1.47881	1,831.76000	1.83176	1,478.810	12.38		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	2,485.29000		2.48529	2,124.05000	2.12405	2,485.290	12.38		0.00	0	100.00
R186	On 07/02/2013	Bond Future	8.50	Call	10,622.35000		10.62235	11,330.23000	11.33023	10,622.350	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	25.04000		0.02504	18.73000	0.01873	25.040	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	11,063.14000		11.06314	11,772.49000	11.77249	11,063.140	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	18.96000		0.01896	14.12000	0.01412	18.960	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	9,032.21000		9.03221	9,731.08000	9.73108	9,032.210	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	64.16000		0.06416	48.84000	0.04884	64.160	12.96		0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.45	Call	10,180.79000		10.18079	10,886.83000	10.88683	10,180.790	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	32.82000		0.03282	24.67000	0.02467	32.820	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	10,357.48000		10.35748	11,064.30000	11.06430	10,357.480	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	29.48000		0.02948	22.11000	0.02211	29.480	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,555.95000		2.55595	3,029.68000	3.02968	2,555.950	12.51		0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	1,434.88000		1.43488	1,194.42000	1.19442	1,434.880	12.51		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	4,247.00000		4.24700	4,834.60000	4.83460	4,247.000	12.66		0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	657.36000		0.65736	530.77000	0.53077	657.360	12.66		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	6,251.80000		6.25180	6,909.88000	6.90988	6,251.800	12.81		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	261.33000		0.26133	205.22000	0.20522	261.330	12.81		0.00	0	150.00
R186	On 02/05/2013	Bond Future			7.45021		129.75807	7.37791	130.48043		12.58		0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,454.51000		3.45451	3,837.31000	3.83731	3,454.510	12.55		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,955.55000		3.95555	3,615.99000	3.61599	3,955.550	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	3,502.05000		3.50205	3,887.93000	3.88793	3,502.050	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,903.08000		3.90308	3,566.60000	3.56660	3,903.080	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,407.36000		3.40736	3,787.06000	3.78706	3,407.360	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	4,008.52000		4.00852	3,665.86000	3.66586	4,008.520	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.59518		127.96358	7.51764	128.70595		13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,179.93000		9.17993	9,679.29000	9.67929	9,179.930	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,043.60000		4.04360	3,800.59000	3.80059	4,043.600	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,236.86000		9.23686	9,737.75000	9.73775	9,236.860	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,010.71000		4.01071	3,769.23000	3.76923	4,010.710	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,742.29000		12.74229	13,323.96000	13.32396	12,742.290	13.91	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,381.28000		2.38128	2,220.58000	2.22058	2,381.280	13.91	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,123.12000		9.12312	9,620.95000	9.62095	9,123.120	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,076.71000		4.07671	3,832.17000	3.83217	4,076.710	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			217.92664		217.92664	217.91899	217.91899			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,936.64000		4.93664	4,928.99000	4.92899	4,936.640		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	4,926.64000		4.92664	4,918.99000	4.91899	4,926.640		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	4,916.64000		4.91664	4,908.99000	4.90899	4,916.640		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			287.10646		287.10646	287.08248	287.08248			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,116.46000		8.11646	8,092.48000	8.09248	8,116.460		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	8,106.46000		8.10646	8,082.48000	8.08248	8,106.460		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	8,096.46000		8.09646	8,072.48000	8.07248	8,096.460		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			290.72354		290.72354	290.69868	290.69868			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,333.54000		8.33354	8,308.68000	8.30868	8,333.540		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	8,323.54000		8.32354	8,298.68000	8.29868	8,323.540		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	8,313.54000		8.31354	8,288.68000	8.28868	8,313.540		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			5.08443		107.67217	5.05775	107.72083		1.38	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	101.26000		0.10126	121.18000	0.12118	101.260	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	291.91000		0.29191	263.17000	0.26317	291.910	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	939.11000		0.93911	987.05000	0.98705	939.110	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	4.40000		0.00440	3.68000	0.00368	4.400	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,008.96000		2.00896	2,057.62000	2.05762	2,008.960	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	2,097.83000		2.09783	2,146.49000	2.14649	2,097.830	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	2,186.60000		2.18660	2,235.26000	2.23526	2,186.600	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			5.05468		108.97458	5.02418	109.02342		1.22	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	3.00000		0.00300	3.76000	0.00376	3.000	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	1,627.67000		1.62767	1,579.59000	1.57959	1,627.670	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	3.22000		0.00322	4.03000	0.00403	3.220	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,611.55000		1.61155	1,563.52000	1.56352	1,611.550	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	2.79000		0.00279	3.51000	0.00351	2.790	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,643.79000		1.64379	1,595.67000	1.59567	1,643.790	1.15	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.92690		107.50233	4.88112	107.55261		1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	341.03000		0.34103	364.68000	0.36468	341.030	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	480.48000		0.48048	453.85000	0.45385	480.480	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	346.33000		0.34633	370.20000	0.37020	346.330	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	474.78000		0.47478	448.37000	0.44837	474.780	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	335.78000		0.33578	359.22000	0.35922	335.780	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	486.23000		0.48623	459.39000	0.45939	486.230	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			217.81762		217.81762	217.79509	217.79509			0.00	0	51,536.00
R202	On 07/02/2013	Bond Future	204.99	Call	12,827.62000		12.82762	12,805.09000	12.80509	12,827.620		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	12,817.62000		12.81762	12,795.09000	12.79509	12,817.620		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	12,807.62000		12.80762	12,785.09000	12.78509	12,807.620		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			220.56191		220.56191	220.53877	220.53877			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	9,521.91000		9.52191	9,498.77000	9.49877	9,521.910		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	9,511.91000		9.51191	9,488.77000	9.48877	9,511.910		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	9,501.91000		9.50191	9,478.77000	9.47877	9,501.910		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.83371		113.01046	5.80849	113.11651		4.20	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	151.23000		0.15123	178.96000	0.17896	151.230	4.12	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,394.09000		1.39409	1,315.77000	1.31577	1,394.090	4.12	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,329.34000		1.32934	1,419.91000	1.41991	1,329.340	4.23	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	175.69000		0.17569	160.21000	0.16021	175.690	4.23	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,577.75000		2.57775	2,681.51000	2.68151	2,577.750	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	24.72000		0.02472	22.43000	0.02243	24.720	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,531.69000		4.53169	4,637.70000	4.63770	4,531.690	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.54000		0.00054	0.50000	0.00050	0.540	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,365.28000		5.36528	5,471.32000	5.47132	5,365.280	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.07000		0.00007	0.06000	0.00006	0.070	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,774.62000		2.77462	2,879.05000	2.87905	2,774.620	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	17.67000		0.01767	16.05000	0.01605	17.670	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,972.84000		2.97284	3,077.76000	3.07776	2,972.840	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	12.44000		0.01244	11.31000	0.01131	12.440	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,371.82000		3.37182	3,477.35000	3.47735	3,371.820	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	5.94000		0.00594	5.42000	0.00542	5.940	4.37	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.86681		110.22087	5.84011	110.32781		4.32	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,143.08000		1.14308	1,204.54000	1.20454	1,143.080	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,010.33000		1.01033	964.85000	0.96485	1,010.330	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,164.26000		1.16426	1,226.35000	1.22635	1,164.260	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	991.55000		0.99155	946.70000	0.94670	991.550	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,122.12000		1.12212	1,182.95000	1.18295	1,122.120	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,029.35000		1.02935	983.24000	0.98324	1,029.350	4.30	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.95327		109.08967	5.92230	109.19964		4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,822.87000		1.82287	1,883.77000	1.88377	1,822.870	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	1,657.20000		1.65720	1,608.13000	1.60813	1,657.200	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,841.68000		1.84168	1,902.94000	1.90294	1,841.680	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,640.60000		1.64060	1,591.89000	1.59189	1,640.600	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,804.56000		1.80456	1,865.11000	1.86511	1,804.560	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,674.32000		1.67432	1,624.90000	1.62490	1,674.320	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			6.07500		110.51816	6.04995	110.64703		5.80	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,033.93000		6.03393	6,162.76000	6.16276	6,033.930	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.83000		0.00083	0.79000	0.00079	0.830	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,796.98000		6.79698	6,925.84000	6.92584	6,796.980	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.20000		0.00020	0.19000	0.00019	0.200	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,138.91000		9.13891	9,267.78000	9.26778	9,138.910	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	9,369.47000		9.36947	9,498.34000	9.49834	9,369.470	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	9,599.39000		9.59939	9,728.26000	9.72826	9,599.390	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			6.11537		111.85501	6.08912	111.98504		5.95	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,005.54000		2.00554	2,090.77000	2.09077	2,005.540	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,096.28000		1.09628	1,051.48000	1.05148	1,096.280	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,035.22000		2.03522	2,121.08000	2.12108	2,035.220	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,076.98000		1.07698	1,032.81000	1.03281	1,076.980	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,976.08000		1.97608	2,060.69000	2.06069	1,976.080	5.96	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,115.83000		1.11583	1,070.41000	1.07041	1,115.830	5.96	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.21533		110.84484	6.18577	110.97856		6.02	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,639.08000		2.63908	2,715.28000	2.71528	2,639.080	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	2,257.19000		2.25719	2,199.67000	2.19967	2,257.190	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,663.48000		2.66348	2,740.07000	2.74007	2,663.480	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,236.59000		2.23659	2,179.46000	2.17946	2,236.590	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,615.51000		4.61551	4,715.72000	4.71572	4,615.510	6.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,138.91000		1.13891	1,105.40000	1.10540	1,138.910	6.27	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,614.81000		2.61481	2,690.61000	2.69061	2,614.810	6.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,277.94000		2.27794	2,220.02000	2.22002	2,277.940	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			5.08715		102.72218	5.05879	102.74789		0.62	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	4.98000		0.00498	7.18000	0.00718	4.980	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	302.16000		0.30216	278.65000	0.27865	302.160	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	44.38000		0.04438	54.91000	0.05491	44.380	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	123.41000		0.12341	108.23000	0.10823	123.410	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	777.44000		0.77744	803.14000	0.80314	777.440	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.01000		0.00001	0.00000	0.00000	0.010	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	822.19000		0.82219	847.90000	0.84790	822.190	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	866.93000		0.86693	892.64000	0.89264	866.930	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			5.03126		103.96472	4.99370	103.99035		0.52	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.01000	0.00001	0.000	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,123.52000		1.12352	1,097.90000	1.09790	1,123.520	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.01000	0.00001	0.000	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,116.57000		1.11657	1,090.95000	1.09095	1,116.570	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	0.00000		0.00000	0.01000	0.00001	0.000	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,130.47000		1.13047	1,104.85000	1.10485	1,130.470	0.49	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.11830		103.00618	3.97095	103.03261		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	71.37000		0.07137	88.19000	0.08819	71.370	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	38.79000		0.03879	29.18000	0.02918	38.790	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	72.44000		0.07244	89.40000	0.08940	72.440	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	38.07000		0.03807	28.60000	0.02860	38.070	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	70.30000		0.07030	86.99000	0.08699	70.300	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	39.52000		0.03952	29.78000	0.02978	39.520	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			6.34773		105.54510	6.32786	105.65846		6.99	0.00	0	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,165.27000		7.16527	7,278.63000	7.27863	7,165.270	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.56000		0.00056	0.56000	0.00056	0.560	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,893.15000		7.89315	8,006.51000	8.00651	7,893.150	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.16000		0.00016	0.16000	0.00016	0.160	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,937.17000		9.93717	10,050.53000	10.05053	9,937.170	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,188.93000		10.18893	10,302.29000	10.30229	10,188.930	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,439.87000		10.43987	10,553.23000	10.55323	10,439.870	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			6.39560		106.82177	6.37493	106.93608		7.27	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,910.68000		1.91068	1,979.86000	1.97986	1,910.680	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,610.57000		1.61057	1,565.44000	1.56544	1,610.570	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,939.87000		1.93987	2,009.61000	2.00961	1,939.870	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,584.71000		1.58471	1,540.14000	1.54014	1,584.710	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,881.75000		1.88175	1,950.37000	1.95037	1,881.750	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,636.73000		1.63673	1,591.04000	1.59104	1,636.730	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			6.50908		106.06895	6.48619	106.18653		7.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,418.28000		3.41828	3,489.97000	3.48997	3,418.280	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,443.91000		2.44391	2,398.02000	2.39802	2,443.910	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,447.24000		3.44724	3,519.25000	3.51925	3,447.240	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,422.15000		2.42215	2,376.58000	2.37658	2,422.150	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,389.43000		3.38943	3,460.80000	3.46080	3,389.430	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,465.82000		2.46582	2,419.61000	2.41961	2,465.820	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			6.48765		104.13042	6.43740	104.44788		8.22	0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	144.96000		0.14496	194.62000	0.19462	144.960	8.07	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,278.05000		3.27805	3,010.25000	3.01025	3,278.050	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	7,761.11000		7.76111	8,078.29000	8.07829	7,761.110	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	1.33000		0.00133	1.05000	0.00105	1.330	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,159.46000		8.15946	8,476.76000	8.47676	8,159.460	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.76000		0.00076	0.60000	0.00060	0.760	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	13,527.59000		13.52759	13,845.05000	13.84505	13,527.590	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	8,725.27000		8.72527	9,042.66000	9.04266	8,725.270	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.33000		0.00033	0.26000	0.00026	0.330	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,006.67000		9.00667	9,324.08000	9.32408	9,006.670	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.22000		0.00022	0.17000	0.00017	0.220	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,287.04000		9.28704	9,604.47000	9.60447	9,287.040	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.14000		0.00014	0.11000	0.00011	0.140	8.68	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.53289		101.99691	6.48076	102.31791		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	2,435.86000		2.43586	2,631.39000	2.63139	2,435.860	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,658.38000		1.65838	1,532.91000	1.53291	1,658.380	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,367.47000		2.36747	2,560.03000	2.56003	2,367.470	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,711.83000		1.71183	1,583.39000	1.58339	1,711.830	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,401.54000		2.40154	2,595.58000	2.59558	2,401.540	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,684.95000		1.68495	1,557.99000	1.55799	1,684.950	8.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.64307		101.40350	6.58616	101.73334		9.04	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,892.48000		3.89248	4,085.68000	4.08568	3,892.480	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,932.58000		2.93258	2,795.94000	2.79594	2,932.580	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,369.36000		6.36936	6,615.56000	6.61556	6,369.360	9.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,559.13000		1.55913	1,475.49000	1.47549	1,559.130	9.51	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,829.42000		3.82942	4,020.88000	4.02088	3,829.420	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,983.93000		2.98393	2,845.55000	2.84555	2,983.930	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,860.89000		3.86089	4,053.22000	4.05322	3,860.890	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,958.17000		2.95817	2,820.66000	2.82066	2,958.170	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			8.19969		82.23477	8.12465	82.88961		15.50	0.00	0	11,334.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,962.81000		3.96281	4,532.47000	4.53247	3,962.810	15.69	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	362.43000		0.36243	277.25000	0.27725	362.430	15.69	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,344.12000		5.34412	5,958.68000	5.95868	5,344.120	15.79	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	156.02000		0.15602	115.74000	0.11574	156.020	15.79	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,205.23000		6.20523	6,835.88000	6.83588	6,205.230	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	89.34000		0.08934	65.15000	0.06515	89.340	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	7,292.48000		7.29248	7,935.27000	7.93527	7,292.480	15.92	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	42.25000		0.04225	30.20000	0.03020	42.250	15.92	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	6,567.14000		6.56714	7,202.66000	7.20266	6,567.140	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	70.03000		0.07003	50.71000	0.05071	70.030	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	6,929.78000		6.92978	7,569.31000	7.56931	6,929.780	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	54.57000		0.05457	39.26000	0.03926	54.570	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,002.33000		7.00233	7,642.57000	7.64257	7,002.330	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	51.87000		0.05187	37.27000	0.03727	51.870	15.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.26150		80.08780	8.18463	80.75025		17.84	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,281.82000		2.28182	2,580.03000	2.58003	2,281.820	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	4,481.22000		4.48122	4,116.98000	4.11698	4,481.220	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,213.90000		2.21390	2,506.43000	2.50643	2,213.900	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,592.21000		4.59221	4,222.29000	4.22229	4,592.210	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,247.79000		2.24779	2,543.17000	2.54317	2,247.790	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,536.57000		4.53657	4,169.50000	4.16950	4,536.570	17.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.40552		79.14379	8.32423	79.82454		20.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,822.76000		7.82276	8,261.75000	8.26175	7,822.760	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,566.48000		4.56648	4,324.72000	4.32472	4,566.480	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,031.76000		11.03176	11,551.48000	11.55148	11,031.760	21.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,688.12000		2.68812	2,527.09000	2.52709	2,688.120	21.76	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,733.42000		7.73342	8,169.78000	8.16978	7,733.420	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,633.18000		4.63318	4,388.79000	4.38879	4,633.180	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,778.05000		7.77805	8,215.72000	8.21572	7,778.050	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,599.73000		4.59973	4,356.65000	4.35665	4,599.730	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			166.32607		166.32607	166.31010	166.31010				0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,336.07000		9.33607	9,320.10000	9.32010	9,336.070			0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	9,326.07000		9.32607	9,310.10000	9.31010	9,326.070			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	9,316.07000		9.31607	9,300.10000	9.30010	9,316.070			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			166.56428		166.56428	166.54777	166.54777				0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,424.28000		5.42428	5,407.77000	5.40777	5,424.280			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	5,414.28000		5.41428	5,397.77000	5.39777	5,414.280			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	5,404.28000		5.40428	5,387.77000	5.38777	5,404.280			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/02/2013	Bond Future			126.27247		126.27247	126.26546	126.26546				0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,282.47000		3.28247	3,275.46000	3.27546	3,282.470			0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	3,272.47000		3.27247	3,265.46000	3.26546	3,272.470			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	3,262.47000		3.26247	3,255.46000	3.25546	3,262.470			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.86334		127.86334	127.85593	127.85593				0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,173.34000		2.17334	2,165.93000	2.16593	2,173.340			0.00	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	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,163.34000	2.16334	2,155.93000	2.15593	2,163.340			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	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	125.71	Call	2,153.34000	2.15334	2,145.93000	2.14593	2,153.340			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	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			132.29560	132.29560	132.28464	132.28464				264,591,200.00	2,000	9,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,305.60000	3.30560	3,294.64000	3.29464	3,305.600			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	3,295.60000	3.29560	3,284.64000	3.28464	3,295.600			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	3,285.60000	3.28560	3,274.64000	3.27464	3,285.600			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			133.96236	133.96236	133.95094	133.95094				0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	2,872.36000	2.87236	2,860.94000	2.86094	2,872.360			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	2,862.36000	2.86236	2,850.94000	2.85094	2,862.360			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	2,852.36000	2.85236	2,840.94000	2.84094	2,852.360			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			7.90014	94.60625	7.83012	95.23492			15.03	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,375.68000	8.37568	8,994.30000	8.99430	8,375.680		15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	41.51000	0.04151	31.46000	0.03146	41.510		15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	8,753.34000	8.75334	9,374.12000	9.37412	8,753.340		15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	32.11000	0.03211	24.22000	0.02422	32.110		15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,130.29000	9.13029	9,752.82000	9.75282	9,130.290		15.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future	9.00	Put	24.67000		0.02467	18.53000	0.01853	24.670	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	9,506.20000		9.50620	10,130.11000	10.13011	9,506.200	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	18.83000		0.01883	14.07000	0.01407	18.830	15.50	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.96037		92.21616	7.88857	92.85216		16.35	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,996.53000		2.99653	3,323.90000	3.32390	2,996.530	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,887.38000		3.88738	3,578.75000	3.57875	3,887.380	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,916.76000		2.91676	3,238.84000	3.23884	2,916.760	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,986.63000		3.98663	3,672.71000	3.67271	3,986.630	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,956.48000		2.95648	3,281.22000	3.28122	2,956.480	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,936.78000		3.93678	3,625.52000	3.62552	3,936.780	16.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.10473		91.21293	8.02856	91.86649		17.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,166.22000		8.16622	8,600.73000	8.60073	8,166.220	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,998.35000		3.99835	3,779.30000	3.77930	3,998.350	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,069.62000		8.06962	8,501.51000	8.50151	8,069.620	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,061.35000		4.06135	3,839.68000	3.83968	4,061.350	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,117.87000		8.11787	8,551.07000	8.55107	8,117.870	17.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,029.74000		4.02974	3,809.38000	3.80938	4,029.740	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			8.23956		84.03853	8.16956	84.68471		16.80	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	3,694.28000		3.69428	4,225.66000	4.22566	3,694.280	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	582.60000		0.58260	467.80000	0.46780	582.600	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	3,760.08000		3.76008	4,294.83000	4.29483	3,760.080	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	562.52000		0.56252	451.09000	0.45109	562.520	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,826.28000		3.82628	4,364.33000	4.36433	3,826.280	17.00	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	543.01000		0.54301	434.88000	0.43488	543.010	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			1.38700		1.38700	1.38180	1.38180		13.78		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,009.93210		0.10099	962.90070	0.09629	1,009.932	13.03		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	39.93210		0.00399	44.90070	0.00449	39.932	13.03		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	922.39060		0.09224	876.78010	0.08768	922.391	13.03		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	52.39060		0.00524	58.78010	0.00588	52.391	13.03		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	837.74930		0.08377	793.80860	0.07938	837.749	13.02		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	67.74930		0.00677	75.80860	0.00758	67.749	13.02		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.39750		1.39750	1.39150	1.39150		14.63		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	572.70760		0.05727	534.28220	0.05343	572.708	14.48		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	497.70760		0.04977	519.28220	0.05193	497.708	14.48		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	529.54500		0.05295	493.22030	0.04932	529.545	14.63		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	554.54500		0.05545	578.22030	0.05782	554.545	14.63		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	490.30620		0.04903	456.01370	0.04560	490.306	14.81		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	615.30620		0.06153	641.01370	0.06410	615.306	14.81		0.00	0	0.00

<b>Total for Derivatives :</b>													<b>805,639,673.30</b>	<b>61,365</b>	<b>1 341 141.00</b>
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### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.14512	99.94188	11.11754				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		22.28150	108.85858	22.22807				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.00327	100.00011	8.98098				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		11.21488	111.70673	11.18742				0.00	0	11,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.01782	100.63261	0.01778				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00726	100.64155	0.00724				0.00	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		46.12586	8.00000	46.11586			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855		9.85168	101.73855	9.82931			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362		24.01080	105.29362	23.95475			0.00	0	13,310,000.00
AB07	On 07/03/2014	Spot Bond	105.62267		45.48913	105.62267	45.38269			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284		10.75733	100.96284	10.73105			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393		12.82365	111.66393	12.79227			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003		56.03598	100.00003	55.85715			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145		71.86757	215.58145	71.58160			3,449,303,200,000.00	16,000,000	8,000,000.00
ABCP12	On 20/09/2014	Spot Bond	134.94825		27.83411	134.94825	27.74922			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094		2.37979	269.82094	2.36865			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123		21.45175	100.53123	21.39955			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380		38.98334	100.25380	38.88659			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451		12.17744	100.10451	12.14726			0.00	0	1,000,000.00
ABFN07	On 17/03/2018	Spot Bond	100.10764		7.86201	100.10764	7.84251			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256		7.42227	100.11256	7.40387			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573		7.48267	100.11573	7.46413			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853		26.29977	113.03853	26.23476			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	21.06085	102.88112	21.00736			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	32.28425	106.71879	32.20807			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	27.27128	101.43096	27.20288			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	21.37778	100.69530	21.32451			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.30296	101.53927	11.27520			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	8.31564	101.47729	10.39968			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	1.35576	101.61005	1.69597			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	100.31432	104.93328	100.05633			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	64.04244	108.48706	63.88928			0.00	0	1,400,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	57.41079	101.57306	57.22508			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	97.88024	100.00000	97.63974			0.00	0	0.00
ABL04	On 15/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
ABL07	On 15/02/2013	Spot Bond	100.57314	95.71661	100.57314	95.47787			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	71.90153	215.26681	71.61571			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	38.04421	133.33110	37.92921			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	20.33244	122.14204	20.27480			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.51465	113.35700	8.49181			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	23.04354	123.70523	22.98331			0.00	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	14.66381	102.18114	14.62760			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.20922	99.83242	10.18398			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.26212	99.82309	10.23675			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.76569	99.81405	10.73907			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.83394	106.48741	4.82163			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.16358	100.00000	20.11366			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.44821	165.75435	3.43608			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	11.72934	157.68318	11.68953			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.78695	170.05600	2.77696			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	121.45256	143.83197	121.03432			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.26539	172.68858	3.25357			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	71.87190	215.54135	71.58595			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	71.86695	215.58717	71.58098			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	86.95347	100.00000	86.75895			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.52909	71.58015	6.51946			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.52909	71.58015	6.51946			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	92.62143	100.36979	92.40019			0.00	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	11.76684	84.61000	11.74709			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.16728	92.57000	18.13469			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.27839	100.05362	10.25292			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.17665	95.34000	16.14700			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	30.22832	100.00000	30.17097			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.10684	94.00000	15.07944			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.14560	94.99000	14.11974			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	29.78863	89.20000	29.73577			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	28.39723	90.02000	28.34636			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.28938	101.37010	8.26861			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.70136	101.21709	8.68006			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	27.15558	89.83000	27.10699			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	19.01954	136.93312	18.96511			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	22.81570	102.86000	22.77152			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.27149	96.69000	23.22756			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	22.36484	96.61000	22.32264			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.00484	96.38000	21.96340			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.71769	99.94804	8.69613			0.00	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	21.98178	121.81240	21.92408				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	70.05254	104.20000	69.91994				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	8.25539	101.30453	8.23516				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	19.92919	93.54000	19.89247				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	18.92261	92.85000	18.88792				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.76225	103.39542	2.75448				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.36928	149.61017	2.36203				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	1.99153	196.08295	1.98407				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.71596	95.40000	15.68691				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	65.78142	107.27000	65.65450				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.58471	94.09000	15.55586				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.29139	114.69202	12.26065				0.00	0	10,200,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	22.19665	105.76936	22.14465				0.00	0	4,800,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	8.91862	102.79126	8.89832				0.00	0	3,800,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.38372	101.48825	11.35793				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	16.75156	110.44192	16.71092				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	33.32716	125.04605	33.23151				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.17477	4.00000	120.13698				0.00	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	2.34273	274.59193	2.33163				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	123.88924	5.60266	123.88924	5.58685				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	3.69769	128.40915	3.68698				0.00	0	1,000,000.00
ACL001	On 31/07/2013	Spot Bond	99.53952	63.71870	99.53952	63.52056				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	89.28962	100.06620	89.08472				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	74.51384	100.07265	74.21681				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.10902	100.00000	23.05179				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	61.36149	100.53957	61.16474				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	97.59599	101.66199	97.09029				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	61.36149	100.53957	61.16474				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	88.83659	101.42690	88.41836				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	82.50383	102.82057	82.33442				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	24.37494	111.03772	24.31554				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	18.84037	100.83941	18.79439				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	19.09083	100.86237	19.04422				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	22.63918	101.18756	22.58374				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	56.59505	100.06785	56.41433				0.00	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	56.55255	100.06721	56.37198			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	18.58984	100.81643	18.54449			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.09855	54.43317	8.08891			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	101.22825	100.00000	100.96600			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	101.22825	100.00000	100.96600			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	41.91858	100.61624	41.81648			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	55.95203	99.86961	55.81364			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	18.37944	100.00000	18.34457			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.43320	100.00000	15.40392			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.43320	100.00000	15.40392			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	57.11909	100.07583	56.93668			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	16.39832	100.07969	16.35768			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	17.19285	100.08857	17.15025			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	16.04410	100.07573	16.00434			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	16.28344	100.07841	16.24309			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.38875	100.07959	16.34813			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	12.92348	103.08180	12.89432			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	12.92348	103.08180	12.89432			0.00	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	12.98980	103.10163	12.96048				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.85261	100.07361	15.81333				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	12.98980	103.10163	12.96048				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	12.85715	103.06198	12.82813				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	27.00697	79.64238	26.96366				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	27.81448	100.07204	27.74556				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	57.30640	100.07100	57.16441				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.55509	99.94507	15.51660				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	57.30640	100.07100	57.16441				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.36902	100.07684	8.34828				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.20853	100.07933	8.18818				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.16509	100.08039	8.14486				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.95525	100.07826	7.93554				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	57.05174	100.06560	56.91037				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.88466	100.07361	8.86265				0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	101.19124	97.56561	101.19124	97.30242				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	65.42479	101.31884	65.21820				0.00	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	97.56561	101.19124	97.30242			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.70539	110.28658	9.67916			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	39.02016	100.06728	38.92349			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	49.62543	105.71996	49.51112			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	43.84456	100.99526	43.73739			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.74221	101.18059	8.72080			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.69149	102.01291	8.67006			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.18972	100.00000	9.17228			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	44.33787	101.04786	44.22945			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.93952	100.00000	3.93075			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.05885	100.00000	5.04752			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.30238	72.59933	13.28251			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.01562	127.83552	3.00740			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.13143	127.87043	3.12290			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.73112	100.07569	7.71196			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	29.43170	100.62321	29.36000			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	29.43170	100.62321	29.36000			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	44.33787	101.04786	44.22945			0.00	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	29.05575	100.51806	28.98503			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	27.88887	100.07299	27.81977			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	27.83928	100.07235	27.77029			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.50175	101.33418	7.48294			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.32214	100.41093	11.29401			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.49135	101.33457	7.47257			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	12.60785	103.90444	12.57921			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	12.67297	103.93140	12.64418			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	27.83971	100.22094	27.77063			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.37588	100.59173	11.34755			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.83078	99.93469	10.80398			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.76258	100.07603	7.74335			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	64.10175	100.93686	63.94168			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	38.80535	100.27790	38.70902			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	38.67594	100.06196	38.58012			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.74607	100.07446	9.72191			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	42.56770	100.76536	42.46386			0.00	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	19.90336	100.06587	19.85404		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.06402	19.74930	100.06402	19.70036		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.06760	20.04837	100.06760	19.99869		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.07424	9.72557	100.07424	9.70147		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.07047	9.36682	100.07047	9.34361		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.06619	19.93054	100.06619	19.88116		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.06739	20.03024	100.06739	19.98061		0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	102.65284	12.89240	102.65284	12.86292		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	100.06844	15.39305	100.06844	15.35490		0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	100.06674	19.97586	100.06674	19.92636		0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	100.09530	40.84643	100.09530	40.74520		0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	100.18292	20.17036	100.18292	20.12033		0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	100.06691	38.78722	100.06691	38.69112		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	108.26890	9.83644	108.26890	9.81308		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	100.07386	9.69483	100.07386	9.67081		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	103.66222	4.33177	103.66222	4.32095		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	100.06728	20.02117	100.06728	19.97157		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	100.06735	20.03934	100.06735	19.98969		0.00	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	9.62263	100.07626	9.59879				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.05809	100.07891	8.03812				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.53550	100.07361	7.51682				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	56.67197	100.07223	56.49099				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	28.05309	100.07839	27.98358				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	20.47341	100.07574	20.42267				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.13510	100.08155	10.10999				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.62263	100.07626	9.59879				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.11034	100.07944	8.09024				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	8.99798	100.07796	8.97568				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.65521	100.07839	7.63624				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.75125	100.07515	10.72460				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.86095	100.07965	7.84147				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.99720	100.08103	7.97738				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	56.12657	100.06425	55.94734				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	56.18329	100.06489	56.00389				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.22948	100.06989	15.19174				0.00	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	15.37311	100.07148	15.33501			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.94895	100.08134	7.92925			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.94895	100.08134	7.92925			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.69876	100.08737	10.67224			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.88427	100.07679	8.86226			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.61677	100.08652	10.59046			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.64752	100.08684	10.62112			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.69876	100.08737	10.67224			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.38583	85.50175	6.37328			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.12729	100.08315	8.10714			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.12729	100.08315	8.10714			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	87.23010	103.67806	87.03321			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.99140	100.00000	3.98173			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	29.15195	100.56844	29.08097			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	29.79521	100.63477	29.72262			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	30.22383	100.67892	30.15016			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	17.54886	101.20949	17.50588			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	18.34613	101.34649	18.30116			0.00	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	19.40721	101.52904	19.35955			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	10.89438	108.27946	10.86838			0.00	0	4,400,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	11.32786	124.59492	11.29776			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	28.78302	100.00000	28.71175			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	17.82543	115.64616	17.78054			0.00	0	9,200,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	34.42550	100.00000	34.34211			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.69784	100.00000	13.66735			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	3.91236	154.79211	3.89927			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	37.82626	129.92747	37.72349			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	101.07300	98.63435	101.07300	98.36568			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	63.23841	101.15622	63.08362			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.16441	99.92565	10.13925			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	11.70862	112.23984	11.68000			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	21.27938	101.18527	21.22729			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.89635	101.23711	8.87456			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	55.46373	100.00000	55.32637			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	20.56682	114.82122	20.51561			0.00	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	9.23064	99.81750	9.20782			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	57.66701	100.11329	57.48279			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	62.60222	103.73691	62.45787			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	26.99683	99.83571	26.93008			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	31.71143	105.24488	31.63785			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	12.72099	111.52726	12.69006			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	43.48158	100.88946	43.37540			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	16.73772	104.32215	16.69468			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	72.41156	99.81811	72.13553			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	18.97485	102.00706	18.92703			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	18.96181	101.95171	18.91404			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.37541	99.81798	13.34234			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	18.88160	101.94160	18.83403			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.62685	104.59763	12.59430			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.29738	99.81335	18.25215			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.29738	99.81335	18.25215			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.44818	99.81340	15.40999			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	15.94450	101.35805	15.90454			0.00	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	16.76148	102.22265	16.71915			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	18.97485	102.00706	18.92703			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.14157	102.70168	16.10063			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.08870	102.35327	11.06067			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.07790	99.82359	13.04556			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.07921	99.81671	13.04687			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.07921	99.81671	13.04687			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	28.79688	99.82722	28.72569			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	87.48589	99.86832	87.29038			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	17.69655	97.82330	17.65359		195,646,600,000.00	2,000,000	0.00	
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.19672	103.70924	12.16553			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.42455	99.79214	13.39137			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.56623	100.04409	11.53757			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.48650	99.77076	1.48283			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.32674	92.33087	11.30064			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	54.83130	99.87024	54.65651			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	16.88778	99.83486	16.84603			0.00	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	8.96578	99.06007	8.94377			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.60863	99.81958	0.60712			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.57584	104.16088	19.52557			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.84316	103.97505	17.79741			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.37262	106.00425	15.33252			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.28202	99.75847	13.24920			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.25048	99.75846	0.24986			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.35774	100.00000	6.34568			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.11174	100.00000	19.06441			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.39383	100.00000	17.35076			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.73693	100.00000	10.71035			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.73962	100.00000	10.71274			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.98147	100.00000	12.94932			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.24821	100.00000	11.22037			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	90.42980	100.20198	90.21716			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	28.91151	102.32067	28.83843			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	17.90863	102.37811	17.86334			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	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	90.79602	100.00000	90.57072			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.83963	169.54509	1.83340			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.23006	150.32167	9.20688			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.66824	150.48996	10.64143			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.32077	105.72100	9.29906			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	44.08990	101.02420	43.98212			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	77.87606	101.68745	77.65388			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	42.26701	100.66680	42.16401			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	41.83129	100.64029	41.72938			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	77.59825	104.00756	77.36270			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	63.95308	100.90417	63.79690			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	87.38629	101.68177	87.18812			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.71531	100.33377	7.69615			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	27.59544	100.06919	27.52707			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	38.08543	100.00000	37.99317			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	73.31238	100.00000	73.15101			0.00	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	11.66369	101.11913	11.63515			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.72033	101.12772	11.69165			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.89021	101.15348	11.86112			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.45605	101.23934	12.42555			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.02122	101.32517	12.98930			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.60018	101.56516	14.56432			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.27188	100.00000	4.26153			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.15524	100.93890	11.12800			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.54472	100.99127	11.51651			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.71156	101.01372	11.68293			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.76716	101.02120	11.73839			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.43388	101.11093	12.40346			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.32153	101.23048	13.28890			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.17964	100.00000	4.16952			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.17964	100.00000	4.16952			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	8.90746	100.10441	8.88539			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.47768	100.11338	9.45419			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.63318	100.11583	9.60930			0.00	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	13.26629	107.76177	13.23474			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.09962	100.12316	10.07459			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.92875	100.13609	10.90164			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.39579	100.00000	2.38986			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.39579	100.00000	2.38986			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	36.14874	110.26280	36.06257			0.00	0	3,400,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.59357	100.53667	8.57265			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	95.81930	99.53343	95.56958			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	68.39043	96.69296	68.26379			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	93.15107	99.39485	92.91538			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	89.75639	99.18162	89.53801			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.35094	100.49749	15.31359			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.12321	100.00000	7.10595			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.48396	100.60117	7.46574			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.37104	100.49926	15.33364			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.70250	100.52855	15.66428			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.30486	100.58172	16.26515			0.00	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	18.81030	100.80214	18.76440			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.57957	101.17004	14.54388			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	75.86272	100.10916	75.55409			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.17136	78.48575	100.17136	78.26311			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	57.43374	100.07370	57.29142			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	75.05376	100.27042	74.90775			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.28412	100.00000	8.26361			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	31.11457	112.83919	31.03776			0.00	0	3,800,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.28183	121.22515	16.23927			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.25399	101.55684	14.21899			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	43.64950	100.95576	43.54285			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.31071	108.79348	16.27162			0.00	0	8,600,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	14.64365	109.29382	14.60842			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.56590	101.38676	11.53754			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	15.77799	110.62195	15.74027			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.87023	100.52977	21.81699			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.32977	105.82127	12.30087			0.00	0	5,600,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.91182	100.81182	10.88520			0.00	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	14.74125	105.70562	14.70730				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	9.92922	100.97754	9.90496				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.45990	100.26196	10.43394				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	10.66964	123.26011	10.64153				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.42974	119.72199	10.40289				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.29520	123.54995	12.26257				0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.61776	100.40002	14.58144				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	19.96224	107.22537	19.91496				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	31.18613	100.86678	31.10916				0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	100.44604	101.10082	100.19619				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	37.09798	102.24997	37.00631				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	26.29881	102.59156	26.23363				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	22.36606	100.41408	22.31046				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	92.89025	100.11325	92.67700				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	42.96709	100.18762	42.86052				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	74.51373	100.07319	74.21670				0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	86.95347	100.00000	86.75895				0.00	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	86.95347	100.00000	86.75895			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	86.95347	100.00000	86.75895			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	86.95347	100.00000	86.75895			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	74.51373	100.07319	74.21670			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	74.51373	100.07319	74.21670			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	61.32444	100.53672	61.12783			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	74.53161	100.07373	74.23452			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	74.35277	100.06833	74.05640			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	74.20971	100.06400	73.91391			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	83.10560	100.60353	82.74252			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	22.28002	101.15466	22.22550			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	78.55544	99.83222	78.33320			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	22.14032	101.14186	22.08613			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	56.58780	100.06829	56.40710			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	56.33994	100.06451	56.16004			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	22.87853	101.20948	22.82250			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	59.38011	100.61649	59.19373			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	59.38004	100.58787	59.19370			0.00	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	61.98919	100.59448	61.79034				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	74.56738	100.07482	74.27013				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	74.44219	100.07103	74.14546				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	56.83566	100.07206	56.65416				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	65.20791	106.64650	65.05412				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	88.49486	103.71200	88.29947				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	62.96174	104.51633	62.81567				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	60.81648	100.85780	60.62519				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	40.81108	100.09542	40.70994				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	57.95121	100.79729	57.80668				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	57.95121	100.79729	57.80668				0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	94.78281	101.28023	97.62642				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	22.71442	100.83563	22.65898				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	16.61994	100.00000	16.57878				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	16.43743	100.00000	16.39673				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	48.65136	100.00000	48.53350				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	48.65136	100.00000	48.53350				0.00	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	48.65136	100.00000	48.53350			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	48.65136	100.00000	48.53350			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	48.65136	100.00000	48.53350			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	48.65136	100.00000	48.53350			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.99609	100.07575	15.95646			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	48.65136	100.00000	48.53350			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	87.07350	100.04314	86.87864			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	87.59967	100.23356	87.40333			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	87.26339	100.08420	87.06804			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	87.26763	100.05746	87.07231			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.41596	100.00000	45.30593			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.44137	100.06980	12.41055			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	14.99054	100.15069	14.95337			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.40858	99.78582	10.38533			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.99054	100.15069	14.95337			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	11.61998	101.41261	11.59085			0.00	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	44.66797	100.22617	44.55714				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	45.72587	100.17009	45.61246				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.76435	108.36668	7.74610				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.03028	99.52839	13.99643				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.81888	108.34841	3.80906				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.36964	102.60151	15.33452				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	45.94328	100.25498	45.82925				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.99054	100.15069	14.95337				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.99054	100.15069	14.95337				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.34354	107.96614	4.33230				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.95720	107.75628	7.93665				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.43718	100.11142	14.40140				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	89.21714	100.00002	89.01438				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	89.58264	100.07054	89.37706				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	74.93577	100.08593	74.63704				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	58.89015	100.10498	58.74419				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	30.19563	101.25895	30.12166				0.00	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	30.25506	101.27689	30.18094			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.54246	105.79026	13.51089			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	30.42915	101.32709	30.35455			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	30.36304	101.30689	30.28863			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	12.20506	101.18509	12.17518			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	12.20309	101.19643	12.17322			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.55218	105.99233	13.52054			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	13.55218	105.99233	13.52054			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	42.90295	107.65143	42.78949			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	43.15878	110.88445	43.04160			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.26848	104.90153	12.24008			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.26245	100.07790	11.23454			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.13213	100.08711	12.10207			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	75.89772	100.16277	75.58757			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	75.91225	100.16385	75.60204			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	21.68798	101.18605	21.63489			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	21.68798	101.18605	21.63489			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	46.07681	100.17539	45.96253			0.00	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	99.38448	100.85155	99.12762				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	94.77667	101.40617	94.28418				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	94.77667	101.40617	97.94948				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.74098	100.16285	15.70194				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.83928	100.71861	9.81528				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	96.11981	100.63163	95.87994				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.15083	100.07925	10.12568				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.24957	100.51081	21.19786				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.17004	100.54638	10.14528				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	12.94815	103.07581	12.91893				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	12.94815	103.07581	12.91893				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.19788	100.51075	21.14629				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.21668	100.51227	21.16505				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	14.96321	99.62826	14.92708				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.68207	100.86363	14.64623				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	20.11488	100.17567	20.06499				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.38131	100.84631	14.34621				0.00	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	19.68721	99.94994	19.63847			399,799,760,000.00	4,000,000	2,000,000.00
CLN251	On 26/03/2015	Spot Bond	99.94994	19.68721	99.94994	19.63847			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	19.68721	99.94994	19.63847			199,899,880,000.00	2,000,000	1,000,000.00
CLN253	On 26/03/2015	Spot Bond	99.94994	19.68721	99.94994	19.63847			599,699,640,000.00	6,000,000	2,000,000.00
CLN254	On 26/03/2015	Spot Bond	99.94994	19.68721	99.94994	19.63847			399,799,760,000.00	4,000,000	2,000,000.00
CLN255	On 26/03/2015	Spot Bond	99.94850	19.84902	99.94850	19.79989			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.34711	99.94597	9.32397			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.34711	99.94597	9.32397			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.34711	99.94597	9.32397			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.34711	99.94597	9.32397			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.34711	99.94597	9.32397			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.39779	99.94556	9.37452			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	11.65137	110.57517	11.62307			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	40.64257	100.09271	40.54183			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	29.26301	100.59304	29.19174			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	84.04994	99.85267	83.86296			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	39.11282	100.09928	39.01588			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	39.11282	100.09928	39.01588			0.00	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	10.59843	101.01926	10.57252			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.21149	100.09028	11.18370			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.88049	100.79299	13.84662			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.74830	100.10632	12.71670			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.46881	100.07520	9.44535			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.41756	100.07467	9.39423			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.46925	100.07203	9.44579			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.74355	100.58176	9.71982			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.27864	100.62464	11.25117			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.25119	100.62450	11.22378			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.44876	100.07182	9.42534			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	22.82911	100.10367	22.77253			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.79613	100.32695	9.77180			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	19.93104	100.05044	19.88167			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	19.62059	99.94992	19.57202			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	15.42085	100.07255	15.38265			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.39123	100.08473	10.36548			0.00	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	10.39123	100.08473	10.36548			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.39123	100.08473	10.36548			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.39123	100.08473	10.36548			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.46260	100.79550	9.43950			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.12529	100.46527	9.10259			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.51334	99.93367	10.48732			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.51334	99.93367	10.48732			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.41196	99.93449	10.38619			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.29684	99.84728	10.27138			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.41196	99.93449	10.38619			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.37268	99.84633	10.34704			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.50947	100.08705	1.50573			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.29684	99.84728	10.27138			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.32237	99.84728	10.29684			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.37268	99.84633	10.34704			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.61525	100.00000	5.60134			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.71882	100.00000	5.70466			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.50955	100.08579	1.50580			0.00	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	1.51442	100.00000	1.51067				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.51442	100.00000	1.51067				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.51442	100.00000	1.51067				0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.70822	100.00000	23.65603				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.70822	100.00000	23.65603				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.68676	35.42491	0.68614				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	76.36858	156.72722	76.12605				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	91.41132	100.26956	91.19472				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	91.36838	100.26726	91.15188				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	137.71541	100.00000	137.36158				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	118.11579	156.52494	117.71685				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	91.32543	100.26496	91.10904				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	82.73708	154.89181	82.45532				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	92.35662	100.90305	91.90467				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	92.35662	100.90305	91.90467				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.98286	164.96027	5.96045				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	83.35388	98.96405	83.18053				0.00	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	83.37121	98.95402	83.19784			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	91.36838	100.26726	91.15188			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	91.36838	100.26726	91.15188			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.13614	100.00000	14.10114			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	85.52575	102.57148	85.33853			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	7.95868	127.81539	7.93710			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	19.45166	80.28000	19.42028			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.50229	80.11138	19.47088			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.98537	101.51920	12.95348			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.98537	101.51920	12.95348			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.41425	100.07895	11.38596			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.84787	100.07296	10.82100			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.72558	100.07419	9.70148			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	68.10559	101.51807	67.89016			0.00	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	9.82762	100.07839	9.80327				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.99398	101.17107	9.96952				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	17.49229	112.14249	17.44933				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	84.30149	102.77374	84.11947				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.27142	104.83082	10.24767				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	10.85644	123.34967	10.82782				0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	17.66827	109.68398	17.62587				0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.19236	116.79754	12.16141				0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	97.59359	100.00000	97.33333				0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.20796	5.86800	105.19115				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	28.86760	100.46415	28.79661				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.86352	100.49279	9.83951				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	21.08343	100.39083	21.03104				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	16.91606	100.94063	16.87473				0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	88.55229	100.39538	88.33713				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	86.25903	100.24848	86.05515				0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000				0.00	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	86.02350	100.00000	85.83190			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	94.99327	101.25137	94.74361			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	85.48048	101.22658	85.28864			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	39.05529	102.15380	38.95672			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	21.83518	102.26580	21.78002			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	55.83686	102.03232	55.69609			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	66.15281	105.76710	66.00035			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	15.51666	127.91650	15.47456			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.06878	116.63462	12.03868		1,529,079,868.20		13,110	65,700,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	11.79848	119.62218	11.76845		3,161,494,595.22		26,429	104,713,000.00
E170	On 01/08/2020	Spot Bond	146.45461	14.93035	146.45461	14.88584		210,367,401,804.00		1,436,400	23,068,400.00
EDC01	On 04/04/2016	Spot Bond	104.01633	15.54128	104.01633	15.46080			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	22.98437	100.57434	22.92716			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.36184	100.62205	9.33853			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.81207	100.65378	3.80257			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.55146	100.68546	1.54760			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	10.89078	128.03785	10.86121		7,682,271,000,000.00		60,000,000	35,000,000.00
EL28	On 02/05/2028	Spot Bond	1.56000	118.52830	1.56000	118.49884			0.00	0	40,500,000.00

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	2.07058	104.49020	2.06534			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	13.70928	117.22671	13.67496			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.40416	117.96601	12.37243			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	10.85814	108.44717	10.83218			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.26642	100.61804	16.22679		402,472,160,000.00	4,000,000	2,000,000.00	
EPFC02	On 07/11/2013	Spot Bond	100.74391	62.72580	100.74391	62.57284			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	90.07451	100.55022	89.85155			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052		1,000,000,000,000.00	10,000,000	5,000,000.00	
EQ184U	On 13/02/2013	Spot Bond	100.00000	96.18206	100.00000	95.94221			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.21085	100.00000	35.12366			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	90.16013	100.00000	89.94947			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	35.33867	100.00000	35.21756			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	25.57692	124.62183	25.50332			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	23.18728	105.65441	23.13300			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	17.05963	106.40064	17.01498			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.64898	101.27791	11.62044			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	30.41049	100.72291	30.33634			0.00	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	29.84916	100.66122	29.77643			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00121	100.64003	0.00121			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	30.53997	100.73714	30.46551			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00121	100.71039	0.00120			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	60.06693	100.58516	59.87844		327,102,940,320.00	3,252,000	1,084,000.00	
ERSA11	On 17/08/2014	Spot Bond	100.60896	29.37394	100.60896	29.30239			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.44701	100.62801	16.40694			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	60.07950	100.58802	59.89098			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00122	100.58833	0.00122			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00122	100.61654	0.00121			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.41634	107.62781	19.37046			0.00	0	10,200,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	10.60257	115.04070	10.57614		1,153,100,447,909.10	10,023,413	532,004,263.00	
ES23	On 25/01/2023	Spot Bond	123.79417	12.54711	123.79417	12.51429		373,075,147,686.41	3,013,673	263,113,673.00	
ES26	On 02/04/2026	Spot Bond	101.89369	9.63989	101.89369	9.61810		111,990,641,423.17	1,099,093	45,047,093.00	
ES33	On 15/09/2033	Spot Bond	8.77500	90.31507	8.70000	90.94085		106,475,850.00	12,134	589,012,134.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.39780	100.52379	16.35788			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	50.82141	101.23849	63.52814			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	85.06265	100.14918	84.86458			0.00	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	12.06568	100.00000	12.03645				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.74139	100.00000	11.71295				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	60.71978	100.72700	60.52902				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	60.82449	100.75346	60.63334				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	61.15943	100.83807	60.96711				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	61.34778	100.88562	61.15477				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	32.82879	106.83968	32.75126				0.00	0	94,200,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.34898	102.29365	9.32778				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.80781	100.22508	11.77851				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.52928	100.22502	8.50811				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.85078	101.16350	10.82422				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01640	101.09860	0.01636				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	11.93161	109.77327	11.90295				0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.28028	98.22086	9.25766				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	51.94186	100.00000	51.81498				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	71.85397	215.70757	71.56794				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	68.51244	105.50847	68.38217				0.00	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	3.76329	127.58470	3.75243			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.35010	273.62971	2.33900			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.36474	149.98730	2.35748			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	1.96084	199.45863	1.95340			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	22.13233	121.07209	22.07452			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.35346	100.00000	27.29225			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.35346	100.00000	27.29225			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.54408	52.69690	3.53998			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.39449	33.20196	3.39183			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.66140	31.98407	3.65862			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	39.63098	100.55103	39.54239			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	93.30929	101.09338	92.84966			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.22118	100.83125	14.18646			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	43.05834	100.12935	42.95159			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	39.75773	100.07866	39.65922			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.87803	100.80714	13.84416			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.87803	100.80714	13.84416			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.27602	100.52930	10.25045			0.00	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	13.67422	100.79281	13.64086				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.21157	100.08975	11.18378				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	81.82780	100.50743	81.47520				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.42081	100.15766	15.38256				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.87932	100.07580	9.85484				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.71970	100.08460	10.69314				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	41.12646	100.10209	41.02452				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.09329	98.00000	10.06775				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.79505	100.00000	9.76978				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.27072	100.15523	15.23285				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.69876	100.08737	10.67224				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.64552	100.10732	12.61417				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.51622	100.11620	13.48272				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.25808	100.08283	10.23266				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.11696	102.36455	11.08885				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.73500	100.12857	14.69846				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.54504	100.08579	10.51890				0.00	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	7.53037	100.00000	7.51095			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.32322	100.10168	11.29515			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.29634	100.12161	13.26337			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.35190	100.09179	10.32625			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	10.97191	100.09811	10.94471			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.68691	100.11547	12.65546			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	11.85014	100.10701	11.82077			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.19305	100.12057	13.16035			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	13.93669	100.12805	13.90213			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.65592	100.11516	12.62455			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.29436	100.11151	12.26389			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.12690	100.09968	11.09932			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	10.94091	100.09779	10.91379			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.46160	100.12327	13.42822			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.30667	100.12172	13.27367			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	12.88318	100.11745	12.85124			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.48226	100.12348	13.44883			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.59185	100.10439	11.56311			0.00	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	10.39323	100.09221	10.36748			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	8.90495	100.07700	8.88288			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.07094	100.12940	14.03606			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	29.13580	100.09221	29.06359			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.34065	100.10419	18.29519			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	12.91437	100.72629	12.88288			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	17.89081	100.09926	17.84648			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	9.73182	100.08547	9.70771			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.40235	98.00000	1.39880			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.83517	100.08652	9.81080			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.01865	100.07817	8.99630			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.29773	100.08103	9.27468			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.03609	100.10890	12.00627			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	50.23508	100.20368	50.07448			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	35.14025	100.21459	35.05306			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	50.23508	100.20368	50.07448			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	35.05853	100.19795	34.97156			0.00	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	1.50991	100.07944	1.50616			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.61875	100.38297	0.61721			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	40.00307	100.57737	39.91363			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	32.33815	101.33365	32.25887			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	21.33523	100.08266	21.28235			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.61850	100.08218	16.57731			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	65.80051	101.28616	65.63927			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.69034	98.45245	9.66668			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	88.77623	115.36525	88.52782			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	65.59467	101.29693	65.38758			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	39.12555	100.06887	39.02861			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.13652	101.11641	10.11172			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.62918	115.36587	7.61033			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	11.87943	100.08387	11.84999			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	11.97045	100.08483	11.94078			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.84321	115.54905	5.82875			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	27.59742	113.64754	27.54008			0.00	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	5.35795	115.36587	5.34472				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.49393	117.71276	6.47762				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.02994	118.00209	9.01069				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.30516	101.27177	11.27745				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.38210	100.00000	18.33658				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.05143	100.20020	18.00665				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.44126	100.17418	16.40047				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.13986	4.73000	107.10407				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.64131	100.17741	16.60003				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.70628	100.07144	10.67975				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.81876	100.08326	11.78946				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	30.94647	100.11237	30.86976				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.31520	100.09907	13.28220				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.93102	100.09502	12.89897				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	88.78669	100.06298	88.58295				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	88.79477	100.06521	88.59099				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	88.82904	100.06023	88.62519				0.00	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	88.91278	100.06131	88.70875			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.32001	100.08049	10.29443			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.64093	100.16123	15.60214			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.30976	100.08038	10.28421			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	23.08728	97.80179	23.03123			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.15115	100.16949	16.11109			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.30694	100.83728	14.27202			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	62.90586	99.94942	62.70954			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	64.56352	101.49845	64.35933			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	63.10029	99.46188	62.90421			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	64.08124	103.49133	63.87514			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	63.73995	97.69123	63.54495			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	62.90953	100.87998	62.71162			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	63.35971	101.02852	63.16013			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	63.91231	101.21079	63.71068			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	64.25902	101.32512	64.05609			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	16.43288	144.28965	16.38026			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	59.73420	100.90946	59.54207			0.00	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	31.31191	103.60434	31.23361				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	18.48469	101.69223	18.40022				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	13.79601	103.43851	13.76156				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.41491	102.25429	8.35109				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.18963	101.76484	8.16948				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.10741	100.00000	13.08255				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.44582	261.70847	2.43460				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.35195	273.38978	2.34084				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.48810	256.75899	2.47684				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.41366	123.65104	3.40473				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.14077	101.04016	8.12087				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.74980	123.78317	3.73923				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.48427	101.29456	12.45368				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	9.96653	101.45459	9.94153				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	63.59537	101.10626	63.39492				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	8.00583	100.92257	7.98628				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	56.96831	100.00005	56.82724				0.00	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	3.07520	98.38735	3.06789			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	86.03895	101.21006	85.84414			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	88.56888	100.00000	88.36667			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	81.78276	100.42877	81.42906			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.87744	100.00000	0.87532			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.39748	104.97509	12.36542			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	78.84242	100.28475	78.50619			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	77.53053	100.19981	77.20564			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.67689	100.80772	7.65816			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.42151	101.07593	16.38046			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.55068	100.44759	8.52942			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	39.14201	100.17395	39.04493			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.85396	100.76967	14.81692			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	30.53707	100.98200	30.46244			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	61.41614	100.85889	61.22296			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	1.63420	102.64440	1.63015			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	61.48693	100.85054	61.33684			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.49622	108.09035	2.48980			0.00	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	1.55747	101.11747	1.55366			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	54.69564	100.16642	54.56000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	33.31450	107.16699	33.23562		1,929,005,820,000.00	18,000,000	10,400,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	24.64871	108.33117	24.58984			0.00	0	800,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	13.76265	107.16932	13.73006			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	11.86823	109.08100	11.83973			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	11.83637	117.62764	11.80632			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	9.66833	108.91524	9.64514			0.00	0	2,500,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	9.78879	118.59653	9.76378			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.13147	109.40010	12.10275			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	10.97358	86.57971	10.95191			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	14.90656	100.55204	14.86947			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	16.29170	101.32185	16.25176			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	23.67864	101.40666	23.62056			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.24294	107.64302	13.21164			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	96.27536	100.00000	96.04337			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

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	100.37500	100.00000	100.11496			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	93.12513	100.00000	92.90128			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	94.51871	100.79486	94.27265			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	87.91171	100.37860	87.69968			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	90.85947	99.24126	90.63556			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	84.07617	98.75737	83.88534			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	95.81890	99.54346	95.56916			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	99.74328	99.45643	99.74328	99.18686			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	98.12756	99.49715	97.86578		36,201,043,056,000.00	363,840,000	121,280,000.00	
GRD181	On 31/01/2013	Spot Bond	99.45694	94.34437	99.45694	94.10246			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	93.38759	99.40089	93.15068			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	6.77483	101.20169	6.75824			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	8.48776	101.57032	8.46691			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.67195	100.58455	1.66636			0.00	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	1.67108	100.59878	1.66549				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.66941	100.62628	1.66382				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	1.97829	100.00000	1.97318				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.66733	100.66039	1.66176				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.66446	100.70773	1.65889				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	28.33624	100.25900	28.26591				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.05289	101.08226	13.02097				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	16.00366	101.25499	15.96445				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.52572	100.11004	10.49963				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	22.33993	101.64234	22.28502				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.53660	100.23736	8.51541				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	10.84016	99.99999	10.81332				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	15.80985	101.18024	15.77115				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.44605	100.20054	8.42510				0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	97.83483	100.97196	97.57076				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	102.71834	101.50868	102.44116				0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	101.50868	102.71834	101.50868	102.44116				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	69.38413	100.00000	69.25285				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	76.73807	100.00000	76.59248				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	65.83946	101.18125	65.63179			303,543,750,000.00	3,000,000	1,000,000.00	
HMS1B8	On 19/07/2015	Spot Bond	101.21718	17.67000	101.21718	17.62673				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	18.42851	107.10005	18.38104				0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	101.59173	102.94957	101.59173	102.67154				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	65.94980	101.22625	65.74171				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	18.04145	101.28016	17.99724				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	16.64699	117.06290	16.60060				0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	101.69896	103.24823	101.69896	102.96910				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	66.14836	101.30724	65.93951				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	18.51863	101.36111	18.47322				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.53127	114.94363	17.48321				0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	102.07916	104.30783	102.07916	104.02482				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	66.41300	101.41519	66.20311				0.00	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	19.10124	101.46001	19.05436			0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	102.24978	105.61631	102.24978	105.32928			0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	102.77072	107.54687	102.77072	107.25315			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.32913	120.49879	12.29757		1,226,075,188.25		10,175	32,610,175.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.30979	278.97229	2.29873			0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.30615	279.46415	2.29510			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.38558	109.78196	12.35617			0.00	0	29,400,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.36211	110.08516	12.33269			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.99000	114.95259	0.99000	114.92586		190,773,000.00		192,700	183,002,267.00
I2038	On 31/01/2038	Spot Bond	1.70000	114.78896	1.70000	114.76009		20,448,448,300.00		12,028,499	20,442,212.00
I2050	On 31/12/2050	Spot Bond	1.90000	118.84015	1.90000	118.80951		15,571,748,300.00		8,195,657	46,860,385.00
IBC01	On 16/03/2015	Spot Bond	94.50000	23.43785	94.50000	23.39517			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.76934	111.10415	25.70652			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	91.09163	100.38955	90.87809			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	20.38161	101.98179	20.33025			0.00	0	1,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	19.79321	100.56090	19.74395			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	72.07736	99.93156	71.79920			0.00	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	58.32721	100.23834	58.18248		0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	100.38793	39.28796	100.38793	39.19034	149,578,015,700.00		1,490,000	745,000.00
IBL20		On 15/03/2014	Spot Bond	104.99431	44.79629	104.99431	44.69198		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	110.23108	17.03344	110.23108	16.99217		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	114.54738	12.49562	114.54738	12.46439		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	103.99743	41.22429	103.99743	41.12956		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	101.06758	44.45850	101.06758	44.34978		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.58995	29.12996	100.58995	29.05902		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	111.22906	27.99645	111.22906	27.92350		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	108.02289	14.82462	108.02289	14.78987		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	100.81617	30.04696	100.81617	29.97363		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	100.86946	11.34016	100.86946	11.31248		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	123.12082	5.09064	123.12082	5.07738		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	127.68743	3.33915	127.68743	3.33020		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	99.85267	19.22106	99.85267	19.17352		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	99.84531	8.84591	99.84531	8.82404		0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	108.72274	11.19116	108.72274	11.16449		0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	100.33316	20.01067	100.33316	19.96097	3,009,994,800,000.00		30,000,000	15,000,000.00

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	9.27035	100.11008	9.24737			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	9.68240	100.65809	9.65881		1,761,516,575,000.00	17,500,000	8,750,000.00	
IBL45	On 21/12/2018	Spot Bond	102.66026	8.80462	102.66026	8.78459			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.31433	99.50921	7.26607			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	82.03093	100.00000	81.86214			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00135	100.00000	0.00135			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	20.77824	100.89947	20.73166			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	20.77824	100.89947	20.73166			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.39832	101.97863	10.37506			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	7.87950	100.89947	7.86183			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.08065	100.90751	14.04549			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	13.87267	100.84756	13.83805			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.08898	99.83295	14.05414			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	18.83487	114.58662	18.78806			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	27.54482	99.86601	27.47669			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	27.54482	99.86601	27.47669			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.87200	100.72296	10.84549			0.00	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	7.78070	100.00000	7.76143			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	66.91443	101.81841	66.70222			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	61.73688	101.39919	61.54180			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	60.44239	101.19088	60.25173			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.05488	103.56174	25.99488			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	59.95569	100.41740	59.76782			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	61.53779	100.58388	61.38628			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	80.56919	101.41671	80.40405			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	15.80178	101.24311	15.76306			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	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	50.07046	99.71860	50.07045			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	99.62049	98.38879	99.62049	98.12529			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	96.57716	99.50873	96.32355			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	94.83435	99.40818	94.59004			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	93.15666	99.30784	92.92114			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	91.54137	99.19658	91.31419			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	89.98369	99.09525	89.76440			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	88.48116	98.99412	88.26934			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	87.03148	98.88812	86.82675			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	85.63092	98.78695	85.43292			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	84.27745	98.68599	84.08585			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.34973	100,000.00000	0.34641			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND319	On 25/04/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	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	62.91635	100.00000	62.79698			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	52.93126	100.00000	52.83083			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	52.23228	100.00000	52.13319			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	93.97932	100.81810	93.66370			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	98.11607	100.70300	97.86479			0.00	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	84.70447	100.70818	84.32751			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.12260	101.98370	16.08197			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	15.86259	106.31357	15.82111			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.28079	104.39662	15.24147			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.64713	99.99991	8.62571			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	93.07500	100.00000	92.85126			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	30.65712	100.36848	30.58096			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.07646	100.00021	10.05151			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	88.96980	100.00000	88.76480			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.73708	6.50000	101.71920			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	83.56609	101.36114	83.37833			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	98.37829	101.10456	97.84934			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.44255	100.08473	10.41667			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	26.08985	101.44140	26.02441			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	91.11971	100.25042	90.90383			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	77.98151	100.25042	77.65324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING170	On 18/03/2013	Spot Bond	100.08567	88.73027	100.08567	88.52567				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	88.56963	100.07206	88.36590				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	92.62818	100.37849	92.40478				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	80.70701	100.38408	80.36255				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	59.72051	100.38408	59.53343				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	92.63689	100.37919	92.41347				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	14.86112	100.00000	14.82511				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.51111	100.00000	9.48807				0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	96.27183	100.96288	96.01614				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	75.83828	100.27920	75.53907				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	72.56344	100.08647	72.27184				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	77.90050	100.00000	77.67793				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	91.92221	100.90615	91.47456				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	63.90101	100.92542	63.74492				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	63.90101	100.92542	63.74492				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	66.66936	101.29332	66.50598				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	45.11192	100.00000	45.00021				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	102.06095	28.04741	102.06095	27.97669			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	27.08142	101.68471	27.01482			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	59.92149	100.42003	59.77255			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	21.57731	101.24581	21.52446			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.64612	101.27443	12.61514			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.07111	101.29354	9.04888			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.50318	107.00679	12.47378			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	43.44506	105.51634	43.34348			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.55058	15.40120	100.55058	15.36288			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	12.72460	111.16948	12.69356			0.00	0	12,500,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	30.47706	100.64446	30.40280			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	21.16347	100.00026	21.11106			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	21.36048	106.83400	21.31031			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.55653	100.08056	9.53285			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.57646	100.38986	8.55516			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	3.54843	117.02647	3.53955			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.77173	129.51692	2.76357			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	59.63594	100.38643	59.44708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	99.81973	7.79090	99.81973	7.77163			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.44058	101.53934	7.42231		71,077,538,000.00	700,000	350,000.00	
IV024	On 27/07/2022	Spot Bond	101.19270	9.22831	101.19270	9.20572			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.25571	100.25130	0.25508			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.83032	99.94061	7.81094			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	65.78971	100.95973	65.61974			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.97332	92.45654	2.96198			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.88187	95.34778	2.86973			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	60.95184	100.52241	60.80186			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	90.07001	103.46133	89.86285			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	87.19740	99.88087	87.00251			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	14.96048	114.89453	14.92301			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.29053	101.30356	11.26286			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.74231	129.51692	2.73425			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA208	On 23/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	99.69055	99.72762	99.69055	99.45672			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	99.59249	97.86378	99.59249	97.60315			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	96.07235	99.47998	95.82145			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	94.34853	99.37949	94.10678			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	92.68877	99.27921	92.45568			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	91.09052	99.16760	90.86564			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	89.54890	99.06633	89.33178			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	88.06159	98.96527	87.85183			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	86.62637	98.85919	86.42360			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	85.23951	98.75808	85.04337			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA317	On 10/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867	0.00	0	0.00			
IVA318	On 11/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508	0.00	0	0.00			
IVA319	On 12/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213	0.00	0	0.00			
IVA320	On 13/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980	0.00	0	0.00			
IVA321	On 14/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809	0.00	0	0.00			
IVA322	On 15/05/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699	0.00	0	0.00			
IVA323	On 16/05/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651	0.00	0	0.00			
IVA324	On 17/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664	0.00	0	0.00			
IVA325	On 18/05/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737	0.00	0	0.00			
IVA326	On 19/05/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871	0.00	0	0.00			
IVA327	On 20/05/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064	0.00	0	0.00			
IVA328	On 21/05/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317	0.00	0	0.00			
IVA329	On 22/05/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629	0.00	0	0.00			
IVA330	On 23/05/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000	0.00	0	0.00			
IVA331	On 24/05/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429	0.00	0	0.00			
IVA332	On 25/05/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916	0.00	0	0.00			
IVA333	On 15/08/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA334	On 22/08/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	58.64732	100.00000	58.53605			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	57.87286	100.00000	57.76306			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	57.10864	100.00000	57.00029			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	56.35450	100.00000	56.24758			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	55.61032	100.00000	55.50482			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	54.87598	100.00000	54.77186			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	54.15132	100.00000	54.04859			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	53.43624	100.00000	53.33486			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	52.73060	100.00000	52.63056			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	52.03428	100.00000	51.93556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On 05/07/2013	Spot Bond	99.74330	77.64155	99.74330	77.42449				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.24454	100.81205	8.22442				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	43.97234	101.01716	43.86485				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	17.32051	101.02507	17.27817				0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	101.09934	99.72378	101.09934	99.44908				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	62.86693	100.81807	62.66926				0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	97.61588	100.68775	97.36718				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	87.91358	100.65963	87.50804				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	78.69847	100.00000	78.53819				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	58.64874	100.00000	58.50666				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	9.98947	101.04078	9.96504				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	94.09902	100.00000	93.64444				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	93.79534	100.00000	93.34222				0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	105.04627	105.05151	104.76346				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	98.44504	104.62962	98.19884				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.15845	102.42188	2.15353				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.62992	101.21431	1.62593				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On 01/02/2013	Spot Bond	100.00000	100.96577	100.00000	100.70622			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	87.42036	100.00000	87.22522			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	10.96206	153.49881	10.92762			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	65.07936	101.46222	64.91965			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	19.56550	100.47188	19.51684			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	12.44717	103.08494	12.41909			0.00	0	5,700,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.35447	101.72477	1.35141			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.12513	100.30391	9.10248			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	19.53331	100.60223	19.48962			0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.72536	100.33330	3.71611			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	99.71780	99.45657	99.71780	99.18706			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	62.67360	100.80210	62.47655			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	99.74586	99.45642	99.74586	99.18684			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	85.81652	98.89515	85.61744			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	65.40482	101.14527	65.24476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ026	On 11/02/2013	Spot Bond	99.30996	91.76104	99.30996	91.53252			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	86.61462	98.95948	86.41170			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	79.94913	98.43044	79.77713			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	92.91580	99.38845	92.68131			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	89.53908	99.17027	89.32178			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	96.80257	101.29323	96.28944			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	43.88787	101.31233	43.78030			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	81.56849	100.54173	81.21691			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	40.82334	100.58073	40.72393			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	25.55977	101.30733	25.49573			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.19788	101.17095	21.14599		607,025,700,000.00	6,000,000	133,350,000.00	
MBF029	On 01/10/2015	Spot Bond	99.84625	14.58243	99.84625	14.54597			0.00	0	10,000,000.00
MBF030	On 01/10/2017	Spot Bond	99.84060	7.97382	99.84060	7.95388			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	55.54083	100.25866	55.40143			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	101.53336	100.00000	101.27099			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	101.36149	101.07042	101.09624			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	44.30765	101.08567	44.19926			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000	44.71302	100.00000	44.60470			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	96.13920	100.00000	95.90240			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	42.48110	100.00000	42.37819			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.68363	100.00000	44.57539			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	22.64697	100.00000	22.59089			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.34692	100.00000	22.29279			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.74846	100.00000	5.73423			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.03434	100.00000	13.99958			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.46164	109.95029	10.43649			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	28.37165	100.21678	28.30126			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	54.69037	100.18427	54.55472			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	22.36332	100.20050	22.30784			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	30.32972	101.34831	30.26148			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	30.37582	101.35889	30.30748			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.47157	101.41174	12.44350			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.74762	103.44664	7.72979			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.44816	103.61067	7.43100			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	14.70226	101.86568	14.66904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	104.35890	9.62904	104.35890	9.60672				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	9.69943	104.67108	9.67690				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	26.85582	106.18586	26.79306				0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.89514	100.06286	14.85823				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.27395	100.06556	7.25593				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.95640	110.15502	9.92953				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.67873	107.16233	19.63214				0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	21.11890	100.44922	21.06639				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	11.46381	104.78971	11.43730				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	80.69962	100.42970	80.34910			301,289,100,000.00	3,000,000	1,000,000.00	
MQB02	On 31/05/2017	Spot Bond	104.79935	11.15546	104.79935	11.12967				0.00	0	6,900,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	38.17425	110.61908	38.08301				0.00	0	1,800,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	23.05625	110.59153	23.00116				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	15.21040	115.34633	15.17280				0.00	0	3,200,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	56.56931	102.81634	56.44052				0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	99.67668	98.12425	99.67668	97.86201				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	84.07395	98.77372	83.88310				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC13	On 09/04/2013	Spot Bond	98.48888	80.46028	98.48888	80.28597			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.63051	100.00000	6.61445			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11344	100.00000	0.11317			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.94521	100.00000	6.92838			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.03103	100.00000	7.01400			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.46036	100.89771	6.44458			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.54584	100.61875	6.52989			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.65897	100.62967	6.64274			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.71553	100.63509	6.69917			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.78340	100.64159	6.76687			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.95302	100.65787	6.93607			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.06607	100.66881	7.04885			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.19041	100.68074	7.17288		278,482,926,840.00	2,766,000	922,000.00	
N4A411	On 14/08/2020	Spot Bond	100.69157	7.30342	100.69157	7.28562			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.35992	100.69687	7.34199			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	8.03748	100.76218	8.01788			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.82701	100.83813	8.80547			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11344	100.00000	0.11317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11344	100.00000	100.00000	0.11317			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	8.98644	103.67668	103.67668	8.96572			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	44.27484	101.36748	101.36748	44.16627			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	30.47266	100.92433	100.92433	30.39823			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	20.86791	100.76441	100.76441	20.81701			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.42518	100.97362	100.97362	9.40215			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	15.60185	100.60434	100.60434	15.56384			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.58225	100.47967	100.47967	8.56137			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	20.71440	112.76469	112.76469	20.66329			0.00	0	10,600,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	16.11168	100.61353	100.61353	16.07156			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	12.96166	122.79495	122.79495	12.92742			0.00	0	5,000,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.45864	32.99078	32.99078	3.45594			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	97.88173	101.43082	101.43082	97.37300			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	23.57861	108.29303	108.29303	23.52262			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	23.21206	101.23516	101.23516	23.15521			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.88431	101.30698	101.30698	8.86254			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	43.68493	104.56520	104.56520	43.58355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On 24/03/2014	Spot Bond	100.00004	38.41359	100.00004	38.31848			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	16.62836	109.74955	16.58823			0.00	0	6,800,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.01811	100.00006	11.98834			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	96.64559	119.17407	96.37685			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	101.51391	100.94176	101.24506			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	92.61373	100.33399	92.39416			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	32.24446	100.00000	32.18329			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	40.72810	100.00000	40.65084			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	30.74940	100.00000	30.69106			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	29.15707	100.00000	29.10176			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	21.68678	100.55018	21.63398			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	91.16496	100.22266	90.95156			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	88.55774	99.94761	88.35701			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	88.29900	99.94811	88.09931			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	88.29900	99.94811	88.09931			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	88.29900	99.94811	88.09931			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	20.33765	99.86407	20.28735			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	19.24584	101.50309	19.19755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	101.36582	21.94804	101.36582	21.89422				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	21.31708	100.40506	21.26410				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.22637	80.20911	18.19698				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.94902	100.38119	15.90940				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.28317	100.00000	13.25797				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	14.01926	101.10639	13.98497				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	14.72977	101.21257	14.69370				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	13.95220	101.03995	13.91809				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	11.08221	101.41775	11.05502				0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	99.90220	100.00000	99.64406				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.78016	76.11506	14.75726				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	59.92097	100.41337	59.72905				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	39.22718	100.10537	39.12995				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	39.15660	100.10374	39.05955				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	19.19816	99.82783	19.15069				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.38801	100.74066	9.36512				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.44494	100.07228	8.42402				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.06192	100.06803	15.02460			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	1.36474	101.43571	1.70663			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	21.04809	110.75661	20.99690			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	62.52161	105.36061	62.37560			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	48.36635	106.42411	48.25432			0.00	0	4,000,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	7.58255	101.17472	7.56357			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	14.64569	119.90407	14.60773			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.68389	108.97397	10.65595			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	85.42224	98.87170	85.22504			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	17.88921	100.47393	17.84472			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	4.78260	156.96491	4.76642			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.40628	115.40836	12.37559			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	85.22937	98.83767	85.03313			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	70.74115	97.39714	70.60787			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	54.82377	100.19307	54.68778			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.45427	114.59979	10.42568			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.79905	100.55569	12.76789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A12	On 22/05/2014	Spot Bond	100.53494	41.23852	100.53494	41.13813				603,209,640,000.00	6,000,000	2,000,000.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	82.89608	100.49411	82.53265				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	20.76617	100.52625	20.71563				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.45291	116.99821	10.42379				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	41.48451	100.56446	41.38351				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	83.03619	100.52540	82.67206				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	20.94559	100.54276	20.89460				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.86518	114.44931	10.83550				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	41.77384	100.59918	41.67210				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	83.22300	100.56709	82.85792				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.27602	100.57314	21.22421				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	83.25023	100.57316	82.88502				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	83.40908	100.58790	83.04314				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	83.60041	100.65124	83.23343				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	83.85326	100.70756	83.48500				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.46645	100.72887	9.44337				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.24319	100.67612	14.20847				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA013	On 31/10/2013	Spot Bond	134.34526	59.71437	134.34526	59.53283			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	41.10889	108.59837	41.01050			0.00	0	29,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	11.17225	125.30314	11.14242			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	86.95347	100.00000	86.75895			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.09458	134.80590	11.06304			0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.20586	171.14853	4.19073			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.15365	135.14144	10.12489			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	95.28200	101.23304	94.78512			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	43.47297	101.21485	43.36651			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	43.38081	101.18197	43.27460			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.16832	101.47481	11.14091			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	22.21485	100.95122	22.16057			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	64.05454	100.91565	63.85296			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	17.16048	101.05067	17.11851		1,616,810,720,000.00	16,000,000	8,000,000.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	17.19093	100.00000	17.14928			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	17.24683	100.00000	17.20504			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	17.28037	100.00000	17.23850			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	18.08529	100.00000	18.04148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.97965	100.00000	18.93367				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.56942	100.00000	24.50990				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	17.99973	108.19161	17.95702				0.00	0	103,300,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.16952	100.00000	4.15942				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	14.76055	104.37000	14.73168				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	21.00585	100.00000	20.95383				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.04070	100.00000	6.02574				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	76.39372	100.19068	76.08019				0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	95.82020	99.51117	95.57053				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	93.10726	100.38733	92.88214				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	69.14886	100.00000	69.01766				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	89.41576	100.47782	89.19620				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	39.37222	100.10564	39.27463				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	34.63801	100.09773	34.54921				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	75.51693	100.09376	75.20974				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	75.62613	100.09863	75.31849				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9E	On 15/09/2013	Spot Bond	100.10500	57.30085	100.10500	57.11782			327,343,350,000.00	3,270,000	1,090,000.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	39.49280	100.10840	39.39491			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	34.63670	100.10173	34.54789			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	75.80813	100.10673	75.49973			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	57.37265	100.10663	57.18939			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	39.76232	100.11457	39.66375			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	34.63512	100.10653	34.54632			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	76.13570	100.12130	75.82593			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	40.06019	100.12138	39.96087			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	34.63328	100.11212	34.54448			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	76.42687	100.13423	76.11588			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	42.14230	100.68448	42.03959			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	34.27029	116.98567	34.18223			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	28.29089	91.25497	28.23220			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.83458	40.60007	0.83374			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.38500	124.30473	5.35500	124.36977			85,766,534,678,880.00	926,933,088	8,640,856,046.00
R158	On 15/09/2015	Spot Bond	124.15418	21.47615	124.15418	21.41829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	86.87026	14.46988	86.87026	14.44107				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	16.40619	130.95502	16.36008				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	7.83248	82.70497	7.81752				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	69.56230	107.05466	69.40041				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.36500	127.58330	7.29500	128.27568			42,379,250,799,705.00	754,141,317	0,920,815,243.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.75474	38.29047	0.75401				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.69469	36.16829	0.69405				0.00	0	0.00
R189	On 31/03/2013	Spot Bond	216.83593	150.54394	216.79640	149.92066			867,343,720,000.00	4,000,000	1,065,000,000.00	
R197	On 07/12/2023	Spot Bond	0.91000	285.66949	0.91000	285.60362			5,835,651,640.00	6,412,804	88,093,643.00	
R201	On 21/12/2014	Spot Bond	5.09500	107.14817	5.07000	107.18124			397,898,799,015.00	78,095,937	534,840,937.00	
R202	On 07/12/2033	Spot Bond	1.62000	216.72748	1.62000	216.67331			12,036,697,200.00	7,430,060	1,009,981,203.00	
R2023	On 28/02/2023	Spot Bond	6.83000	109.44334	6.82000	109.49845			7,559,560,888,620.00	106,817,114	1,802,768,527.00	
R203	On 15/09/2017	Spot Bond	5.82000	112.46050	5.79500	112.54993			12,637,218,448,320.00	171,343,376	5,820,743,376.00	
R204	On 21/12/2018	Spot Bond	6.06000	109.98031	6.03500	110.09282			3,605,408,368,560.00	594,951,876	3,822,994,827.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.00655	108.88836	10.98015			79,241,326,222,800.00	727,730,000	2,140,000,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	37.32299	100.00000	37.23056			0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.10500	102.22227	5.08000	102.23322			3,794,041,105,000.00	743,201,000	1,322,430,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond	6.33000	105.03145	6.31000	105.12919		11,643,928,358,490.00	839,483,153	6,013,446,553.00	
R208	On 31/03/2021	Spot Bond	6.47000	103.62362	6.42000	103.92471		27,384,265,450,280.00	232,498,524	9,533,383,202.00	
R209	On 31/03/2036	Spot Bond	8.17500	81.83457	8.10000	82.47445		9,870,840,459,150.00	207,442,258	8,281,648,258.00	
R210	On 31/03/2028	Spot Bond	1.36000	165.49355	1.36000	165.45336		3,026,299,200.00	2,225,220	146,937,832.00	
R211	On 31/01/2017	Spot Bond	0.13000	113.64221	-0.13000	113.61884		(253,468,930.00)	1,949,761	1,063,410,175.00	
R212	On 31/01/2022	Spot Bond	0.88000	133.19469	0.88000	133.16411		201,390,136,640.00	228,852,428	1,083,612,428.00	
R213	On 28/02/2031	Spot Bond	7.87500	94.14579	7.80500	94.75791		10,727,354,751,750.00	362,203,778	3,573,185,471.00	
R214	On 28/02/2041	Spot Bond	84.68795	9.90996	84.68795	9.89065		54,796,371,334,550.80	647,038,585	6,079,899,585.00	
R223C	On 15/03/2013	Spot Bond	98.99493	85.01288	98.99493	84.81732		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	58.52053	96.64575	58.39321		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	40.20664	94.28171	40.12093		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	28.09102	91.87036	28.03242		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	20.14626	88.83566	20.10539		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	14.46988	86.87026	14.44107		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	10.54770	84.86749	10.52711		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	7.83248	82.70497	7.81752		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	69.63880	97.62766	69.50933		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	95.17874	47.81217	95.17874	47.71002		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond	92.80992	33.16011	92.80992	33.09072	0.00	0	0.00			
R326C	On 21/12/2014	Spot Bond	90.60553	23.32626	90.60553	23.27842	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	87.76872	16.84333	87.76872	16.80969	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	85.82547	12.18325	85.82547	12.15937	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	83.71772	8.97135	83.71772	8.95413	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	81.42381	6.74277	81.42381	6.73013	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	77.48625	5.43179	77.48625	5.42203	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	75.13464	4.25900	75.13464	4.25154	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	72.16183	3.48496	72.16183	3.47907	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	70.13136	2.79955	70.13136	2.79493	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	68.17127	2.27682	68.17127	2.27315	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	66.23386	1.87803	66.23386	1.87508	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	63.06100	1.68666	63.06100	1.68413	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	61.24492	1.43161	61.24492	1.42951	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	59.05342	1.26363	59.05342	1.26184	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	57.39997	1.09402	57.39997	1.09251	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	55.80907	0.95571	55.80907	0.95442	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	54.27807	0.84199	54.27807	0.84088				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.74446	52.85822	0.74351				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.66280	51.49553	0.66196				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.00954	44.45722	1.00843				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.94202	43.11572	0.94101				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.88423	41.83089	0.88331				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.83458	40.60007	0.83374				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.79177	39.42073	0.79099				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.75474	38.29047	0.75401				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.72261	37.20704	0.72194				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.69469	36.16829	0.69405				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	41.76495	100.16140	41.66137				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	66.91613	101.36584	66.70475				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.44212	101.68455	14.40661				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.34451	100.60342	22.29008				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.73708	100.00000	1.73287				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	91.97264	100.25681	91.75524				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	78.71755	100.32689	78.38458				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC10	On 06/06/2013	Spot Bond	100.32010	78.71881	100.32010	78.38585			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	59.06544	100.32441	58.87641			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	19.11604	101.54349	19.06805			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	80.97557	100.00000	80.85907			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	86.46216	100.26310	86.25730			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	31.63895	101.21857	31.56147			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.26504	5.87500	105.24820			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.28146	100.60466	16.24180			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	101.37541	49.65850	101.37541	99.72303			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	54.30571	101.28378	51.31988			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.24955	100.77784	9.22698			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	90.97505	100.58027	90.74755			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	80.21978	100.00000	99.99993			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	40.62813	100.38116	40.52717			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	95.95109	100.60804	95.71921			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	96.51747	100.65009	96.28414			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond	102.09902	31.80469	102.09902	31.72619			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	12.95811	99.79665	12.92608			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.60315	101.65073	13.56971			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.45364	101.46985	17.41081			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.45364	101.46985	17.41081			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	64.74290	101.38750	64.53833			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	59.47255	100.62446	61.73787			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	58.54856	100.24328	58.36131			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	63.45924	101.50905	63.30343			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.73807	99.91990	13.70408			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.98025	99.90988	11.95060			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	74.85003	100.25061	74.54270			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.18080	100.36848	9.15799			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	41.77396	100.51732	41.67004			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	36.54699	100.00000	36.45845			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	30.29424	100.62598	30.22044			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.43730	5.25000	102.42288			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.65184	100.00000	0.65023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.53593	100.00000	3.52717				0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.06611	101.48404	17.02746				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.61656	115.23085	10.59005				0.00	0	5,300,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.38776	104.86804	9.36933				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.30989	114.56238	13.27662				0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.73608	100.56539	11.70751				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.14851	107.95466	11.12211				0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.49090	101.20234	8.47010				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.68871	100.11990	7.66965				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.55063	101.08312	8.52994				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.96095	101.24095	8.93901				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.93494	101.21627	8.91305				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	21.84560	107.37565	21.79380				0.00	0	14,900,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	86.20104	102.36256	86.00888				0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	10.97020	105.03639	10.94478				0.00	0	6,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On 09/04/2014	Spot Bond	132.16219	39.95101	132.16219	39.83162			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	46.64090	162.56493	46.48786			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	76.62273	155.18315	76.38118			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	22.32851	120.12124	22.27055			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	22.24990	120.50039	22.19200			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	22.21066	120.69056	22.15280			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	81.88481	143.06048	81.63297			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	11.88611	106.46393	11.85812			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	22.29199	120.29708	22.23406			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	22.27234	120.39190	22.21443			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	71.86572	215.59863	71.57974			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	86.95347	100.00000	86.75895			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.31042	100.10760	8.28982			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	41.59952	99.06612	41.49737			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	28.73667	100.00010	28.66551			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.37700	99.81852	10.35134			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	78.24537	99.79990	78.02530			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	63.29965	100.00000	63.14631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	109.84578	12.04810	109.84578	12.01899				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	42.70281	100.78863	42.59863				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.58258	100.87410	13.54942				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.50372	99.99987	7.48514				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.20073	100.00000	1.19805				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.06688	99.99997	8.04690				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.43333	113.08735	9.41013				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.50479	109.22356	10.47954				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.25767	100.77436	8.23753				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	20.84410	100.47821	20.79339				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.54628	100.50480	9.52305				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.86798	100.51996	7.84884				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.63756	106.95022	9.61478				0.00	0	4,100,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	8.84692	102.76906	8.82667				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.41291	104.14309	9.39113				0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	103.79928	91.27725	103.79928	91.06430				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	12.87253	120.54819	12.83902				0.00	0	2,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On 03/07/2013	Spot Bond	120.15971	76.81972	120.15971	76.64382		4,806,388,400,000.00	40,000,000	20,000,000.00	
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.35750	272.67152	2.34638		0.00	0	0.00	
SBSI12	On 31/01/2017	Spot Bond	123.12082	5.09064	123.12082	5.07738		0.00	0	0.00	
SCM107	On 15/09/2017	Spot Bond	114.44000	9.49782	114.44000	9.47130		0.00	0	0.00	
SCM220	On 20/01/2013	Spot Bond	100.00000	107.55366	100.00000	107.26837		0.00	0	0.00	
SCM221	On 17/02/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346		0.00	0	0.00	
SHF01	On 15/12/2016	Spot Bond	100.00000	3.74343	100.00000	3.73416		0.00	0	0.00	
SHI02	On 01/10/2021	Spot Bond	82.63494	0.20937	82.63494	0.20890		0.00	0	0.00	
SHI05	On 31/01/2017	Spot Bond	120.42805	5.05187	120.42805	5.02502		0.00	0	0.00	
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.73708	6.50000	101.71920		0.00	0	0.00	
SHS01	On 15/12/2016	Spot Bond	100.12305	11.34391	100.12305	11.31579		0.00	0	2,000,000.00	
SHS02	On 29/06/2013	Spot Bond	99.88484	71.72114	99.88484	71.44551		0.00	0	0.00	
SHS03	On 29/06/2015	Spot Bond	99.87542	19.90102	99.87542	19.85180		0.00	0	0.00	
SHS04	On 29/06/2017	Spot Bond	100.24421	9.73723	100.24421	9.71306		0.00	0	0.00	
SHS05	On 29/06/2017	Spot Bond	103.11523	10.92596	103.11523	10.90103		0.00	0	0.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	1.53087	100.24161	1.52707		0.00	0	0.00	
SLI1	On 15/08/2013	Spot Bond	105.71322	67.31536	105.71322	67.16029		0.00	0	0.00	
SLI2	On 15/08/2016	Spot Bond	112.32955	15.94288	112.32955	15.90431		0.00	0	8,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On 27/06/2013	Spot Bond	101.56711	74.36731	101.56711	74.22683				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	11.98780	105.65786	11.95974				0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	28.94191	100.80059	28.87130				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	10.90619	100.58343	10.87963				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	15.99206	100.81342	15.95304				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.80185	100.58796	8.78042				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	13.82263	107.52630	13.79000				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	22.82498	101.25454	22.76908				0.00	0	1,000,000.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.09190	100.41357	10.06682				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.70189	99.94314	9.67788				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.73662	101.14726	10.71035				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.04208	94.17275	9.02293				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.07265	93.82087	9.05350				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	26.51498	104.67610	26.45373				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.33508	101.56575	7.31873				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.61341	100.11486	9.58959				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	11.77541	107.35953	11.74750				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond	121.64737	22.01517	121.64737	21.95746			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.80488	105.50721	2.79764			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN924	On 22/08/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644				0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672	98.38773	99.68672	98.12406				0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	96.82929	99.60062	96.57411				0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	93.15156	99.38728	92.91588				0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	96.82921	99.60314	96.57403				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	91.53426	99.28767	91.30691				0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	91.08298	99.25974	90.85792				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	90.19460	99.20138	89.97404				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	90.19453	99.20211	89.97397				0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	89.97535	99.18693	89.75590				0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	95.07537	99.50500	94.82958				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	89.32437	99.14341	89.10817				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	88.68336	99.09929	88.47034				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	88.47246	99.07862	88.26050				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN965	On 01/03/2013	Spot Bond	99.03521	87.84429	99.03521	87.63541			0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	96.87475	98.12653	96.62310			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	84.45694	98.78368	84.26433			0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	96.32127	99.57277	96.06883			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	20.54018	119.55998	20.48736			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.31014	111.67266	10.28504			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	42.01031	100.00000	41.91783			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.70429	100.00000	30.62990			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	43.89544	104.23307	43.79384			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	96.57451	99.58856	96.32071			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	92.91702	99.37012	92.68256			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	85.22563	98.86706	85.02934			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	96.95132	100.66418	96.70686			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	98.37726	101.16928	97.84799			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	95.28913	101.07247	94.79296			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	16.49317	100.91059	16.45289			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	15.80807	110.02135	15.77046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS88	On 08/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	91.92144	100.30600	91.70252				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	41.48724	100.55190	41.38625				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	61.67922	100.62855	61.52896				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.78331	101.17076	7.76425				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	8.02323	101.20716	8.00359				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	11.25358	103.42947	11.22812				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	1.70147	100.80622	1.69616				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	1.69950	100.83814	1.69421				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.40558	100.90574	2.39198				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	2.34368	100.00000	2.31668				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.53859	101.28535	8.51767				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	1.69598	100.89554	1.69069				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.63905	101.45249	9.61539				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	1.68950	101.00134	1.68422				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	102.14068	14.15356	102.14068	14.11862			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	1.66269	101.44362	1.65748			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.85132	101.20953	11.82229			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.06270	101.06155	7.04543			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.60328	101.14347	7.58467			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.70059	105.45079	7.68102			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.68230	101.30716	8.66102			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	9.16094	101.37985	9.13848			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	14.20082	102.14790	14.16576			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.52098	101.15653	11.49278			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	13.90188	101.18212	13.86784			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.79438	101.20040	11.76550			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.78259	101.18212	7.76353			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.90256	101.20040	7.88320			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.96253	101.20953	7.94302			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.61212	101.17116	11.58371			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.79438	101.20040	11.76550			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.42030	101.30089	12.38986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.56172	101.30089	8.54073				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.42030	101.30089	12.38986				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.32920	101.44699	13.29650				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.75747	101.48350	9.73353				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.27245	101.43786	13.23989				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.79061	102.16719	17.74668				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.50581	102.21271	14.46998				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.95918	102.19450	17.91481				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	55.54973	99.87885	55.41232				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	24.33475	111.48563	24.27557				0.00	0	2,600,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	11.51973	102.36770	11.49757				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	10.76526	111.51511	10.73894			119,321,167,700.00		1,070,000	996,135,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	11.77726	120.69176	11.74658			1,009,586,572.40		8,365	277,508,365.00
TN23	On 06/11/2023	Spot Bond	122.92168	10.41083	122.92168	10.38331			10,441,582,107.60		84,945	85,034,945.00
TN25	On 19/08/2025	Spot Bond	112.54971	11.94284	112.54971	11.91390			55,149,357,900.00		490,000	132,945,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	9.60559	105.64973	9.58311				0.00	0	9,500,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.21224	100.66243	7.19467				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.38157	100.67816	7.36359			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.59600	100.69808	7.57747			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.61856	100.70018	7.59998			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.67824	100.79857	8.65707			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.74950	101.00182	14.71345			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	18.48669	101.21676	18.44041			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.30264	101.26720	8.28185			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.23299	101.29746	7.21487			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.24123	10.00000	100.21439			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.23521	9.75000	100.20905			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.23511	100.00000	10.20871			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	86.63317	98.80121	86.43048			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	76.58753	97.87620	76.43057			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	68.38916	99.82860	68.26148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP135	On 07/02/2013	Spot Bond	99.36331	92.68303	99.36331	92.44977				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	72.58735	97.76060	72.44650				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.44889	120.75743	12.41645				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	43.48565	101.23503	43.37915				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.08008	101.32511	13.04802				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	20.07334	101.70719	20.02287				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	13.82871	110.55481	13.79513				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	63.64718	100.00000	63.49300				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	63.90304	100.00000	63.74823				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	63.98833	100.00000	63.83331				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.77771	100.80302	21.72457				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.48274	100.83292	13.44984				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.02455	100.83423	10.00008				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	92.94307	100.00000	92.71965				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	92.46747	100.36906	92.24448				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.01620	128.75000	10.99126				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	14.97483	121.77342	14.93555				0.00	0	94,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	243.55465	7.83613	243.55465	7.80068			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	20.92422	107.94222	20.87438			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	110.97172	10.90145	110.97172	10.87490			0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.12599	113.15781	9.10340			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	8.99205	112.59168	8.96988			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	8.82670	113.82178	8.80475			0.00	0	27,000,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	60.45088	96.69614	60.31931			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	49.92609	95.45272	49.81916			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	16.53496	87.68655	16.50178			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	39.01882	93.89641	38.93639			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	32.50858	92.71091	32.44025			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.60888	86.49267	13.58203			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	24.28790	90.84932	24.23770			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	16.50531	87.67412	16.47220			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.03989	67.16812	2.03663			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.00011	100.00000	7.98494			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03221	100.00000	0.03215			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.00011	100.00000	7.98494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On 31/03/2015	Spot Bond	100.00000	21.43562	100.00000	21.39495				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	21.92971	100.00000	21.88811				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	20.55852	100.00000	20.51951				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	20.55852	100.00000	20.51951				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.49392	100.00000	19.45693				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	19.49392	100.00000	19.45693				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.44937	100.00000	18.41437				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.44937	100.00000	18.41437				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.36161	100.00000	17.32867				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.36161	100.00000	17.32867				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.36903	100.00000	16.33798				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.36903	100.00000	16.33798				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.40392	100.00000	15.37470				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.40392	100.00000	15.37470				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.57854	100.00000	14.55088				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.79738	100.00000	13.77120				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.31837	100.00000	10.29880				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On 20/05/2016	Spot Bond	100.00000	9.74696	100.00000	9.72847			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.17228	100.00000	9.15488			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.17228	100.00000	9.15488			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.68080	100.00000	8.66434			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.20007	100.00000	8.18452			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.71660	100.00000	7.70196			0.00	0	0.00
<b>Total for j-Bonds :</b>								<b>419,592,372,460,935.00</b>	<b>,303,272,872</b>	<b>88 701 642 218.00</b>	
<b>Grand Total:</b>								<b>19,593,178,100,608.00</b>	<b>103,334,237</b>	<b>88 702 983 359.00</b>	