



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 18/02/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.91810	8.91810	8.84990	8.84990		10.90	170,335,710.00	19,100	318,241.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.01590	0.00002	0.02370	0.00002	0.016	20.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,081.91590	2.08192	2,150.12370	2.15012	2,081.916	20.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.47390	0.00047	0.44680	0.00045	0.474	17.85	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,282.37390	1.28237	1,350.54680	1.35055	1,282.374	17.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.06780	0.00007	0.05780	0.00006	0.068	18.49	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,631.96780	1.63197	1,700.15780	1.70016	1,631.968	18.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.02110	0.00002	0.02870	0.00003	0.021	19.68	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,931.92110	1.93192	2,000.12870	2.00013	1,931.921	19.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	8.38820	0.00839	8.50180	0.00850	8.388	15.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	640.28820	0.64029	708.60180	0.70860	640.288	15.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	7.11110	0.00711	7.32950	0.00733	7.111	15.56	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	689.01110	0.68901	757.42950	0.75743	689.011	15.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	1.38590	0.00139	1.34030	0.00134	1.386	17.49	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,083.28590	1.08329	1,151.44030	1.15144	1,083.286	17.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	13.72550	0.01373	13.23670	0.01324	13.725	14.07	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	505.62550	0.50563	573.33670	0.57334	505.626	14.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	11.87120	0.01187	11.61660	0.01162	11.871	14.38	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	543.77120	0.54377	611.71660	0.61172	543.771	14.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	9.95110	0.00995	9.91250	0.00991	9.951	14.77	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	591.85110	0.59185	660.01250	0.66001	591.851	14.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	21.30540	0.02131	19.26820	0.01927	21.305	13.30	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	403.20540	0.40321	469.36820	0.46937	403.205	13.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	19.54330	0.01954	17.96530	0.01797	19.543	13.42	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	421.44330	0.42144	488.06530	0.48807	421.443	13.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	17.17710	0.01718	16.19750	0.01620	17.177	13.60	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	449.07710	0.44908	516.29750	0.51630	449.077	13.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	50.68990	0.05069	42.08100	0.04208	50.690	12.10	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	232.58990	0.23259	292.18100	0.29218	232.590	12.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	32.87740	0.03288	28.36340	0.02836	32.877	12.70	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	314.77740	0.31478	378.46340	0.37846	314.777	12.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	26.45850	0.02646	23.34770	0.02335	26.458	13.00	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	358.35850	0.35836	423.44770	0.42345	358.358	13.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	77.52250	0.07752	62.58910	0.06259	77.523	11.50	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	159.42250	0.15942	212.68910	0.21269	159.423	11.50	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	71.28290	0.07128	57.81810	0.05782	71.283	11.62	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	173.18290	0.17318	227.91810	0.22792	173.183	11.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	62.78310	0.06278	51.32400	0.05132	62.783	11.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	194.68310	0.19468	251.42400	0.25142	194.683	11.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	177.40570	0.17741	139.00680	0.13901	177.406	11.06	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	59.30570	0.05931	89.10680	0.08911	59.306	11.06	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	145.23000	0.14523	112.31520	0.11232	145.230	10.98	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	77.13000	0.07713	112.41520	0.11242	77.130	10.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	116.57420	0.11657	92.68740	0.09269	116.574	10.90	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	98.47420	0.09847	142.78740	0.14279	98.474	10.90	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	251.20690		0.25121	202.68220	0.20268	251.207	11.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	33.10690		0.03311	52.78220	0.05278	33.107	11.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	212.84200		0.21284	169.18090	0.16918	212.842	11.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	44.74200		0.04474	69.28090	0.06928	44.742	11.14	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	198.29570		0.19830	156.70170	0.15670	198.296	11.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	50.19570		0.05020	76.80170	0.07680	50.196	11.11	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	426.23100		0.42623	364.14230	0.36414	426.231	11.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	8.13100		0.00813	14.24230	0.01424	8.131	11.55	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	335.18100		0.33518	278.61390	0.27861	335.181	11.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	17.08100		0.01708	28.71390	0.02871	17.081	11.38	0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	292.11880		0.29212	239.26500	0.23927	292.119	11.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	24.01880		0.02402	39.36500	0.03937	24.019	11.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	818.62370		0.81862	750.82800	0.75083	818.624	13.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.52370		0.00052	0.92800	0.00093	0.524	13.55	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	620.11140		0.62011	553.27960	0.55328	620.111	12.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	2.01140		0.00201	3.37960	0.00338	2.011	12.45	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	522.01290		0.52201	456.30510	0.45631	522.013	11.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	3.91290		0.00391	6.40510	0.00641	3.913	11.90	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,018.24910		1.01825	950.15700	0.95016	1,018.249	14.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.14910		0.00015	0.25700	0.00026	0.149	14.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	968.29910		0.96830	900.25190	0.90025	968.299	14.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.19910		0.00020	0.35190	0.00035	0.199	14.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	918.36680		0.91837	850.38600	0.85039	918.367	14.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.26680		0.00027	0.48600	0.00049	0.267	14.10	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,768.10270		1.76810	1,699.90270	1.69990	1,768.103	19.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00270		0.00000	0.00270	0.00000	0.003	19.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.02440		9.02440	8.95600	8.95600		12.57	56,998,110.40	6,316	81,859.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	61.70680		0.06171	59.76330	0.05976	61.707	16.63	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,037.30680	1.03731	1,103.76330	1.10376	1,037.307	16.63		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	25.01790	0.02502	25.02190	0.02502	25.018	20.19		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,850.61790	1.85062	1,919.02190	1.91902	1,850.618	20.19		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	21.57270	0.02157	21.68970	0.02169	21.573	20.73		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,997.17270	1.99717	2,065.68970	2.06569	1,997.173	20.73		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	141.95890	0.14196	132.27130	0.13227	141.959	14.11		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	517.55890	0.51756	576.27130	0.57627	517.559	14.11		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	91.68370	0.09168	87.24670	0.08725	91.684	15.36		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	767.28370	0.76728	831.24670	0.83125	767.284	15.36		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	74.84150	0.07484	71.89830	0.07190	74.841	16.00		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	900.44150	0.90044	965.89830	0.96590	900.441	16.00		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	227.93320	0.22793	208.97880	0.20898	227.933	12.96		0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	303.53320	0.30353	352.97880	0.35298	303.533	12.96		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	194.44320	0.19444	179.10030	0.17910	194.443	13.34		0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	370.04320	0.37004	423.10030	0.42310	370.043	13.34		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	166.00970	0.16601	153.74210	0.15374	166.010	13.72		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	441.60970	0.44161	497.74210	0.49774	441.610	13.72		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	404.94620	0.40495	366.61410	0.36661	404.946	12.19		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	130.54620	0.13055	160.61410	0.16061	130.546	12.19		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	398.64760	0.39865	360.85400	0.36085	398.648	12.20		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	134.24760	0.13425	164.85400	0.16485	134.248	12.20		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	267.18010	0.26718	244.04780	0.24405	267.180	12.57		0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	242.78010	0.24278	288.04780	0.28805	242.780	12.57		0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	507.14750	0.50715	460.91300	0.46091	507.148	11.96		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	82.74750	0.08275	104.91300	0.10491	82.748	11.96		0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	437.41710	0.43742	396.40580	0.39641	437.417	12.11		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	113.01710	0.11302	140.40580	0.14041	113.017	12.11		0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	411.31030	0.41131	372.44020	0.37244	411.310	12.17		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	126.91030		0.12691	156.44020	0.15644	126.910	12.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,825.54470		1.82554	1,757.46530	1.75747	1,825.545	15.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	1.14470		0.00114	1.46530	0.00147	1.145	15.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	585.23590		0.58524	531.83000	0.53183	585.236	11.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	60.83590		0.06084	75.83000	0.07583	60.836	11.98	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.13690		9.13690	9.06650	9.06650		13.65	438,571.20	48	26,459.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	222.46080		0.22246	212.57720	0.21258	222.461	15.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	745.56080		0.74556	806.07720	0.80608	745.561	15.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	178.29430		0.17829	171.69290	0.17169	178.294	16.10	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	941.39430		0.94139	1,005.19290	1.00519	941.394	16.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	137.51340		0.13751	133.38740	0.13339	137.513	17.08	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,200.61340		1.20061	1,266.88740	1.26689	1,200.613	17.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	287.26370		0.28726	272.17920	0.27218	287.264	14.46	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	550.36370		0.55036	605.67920	0.60568	550.364	14.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	226.73440		0.22673	216.52650	0.21653	226.734	15.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	729.83440		0.72983	790.02650	0.79003	729.834	15.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	224.58500		0.22459	214.53910	0.21454	224.585	15.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	737.68500		0.73769	798.03910	0.79804	737.685	15.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,846.56250		1.84656	1,777.79650	1.77780	1,846.563	15.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	9.66250		0.00966	11.29650	0.01130	9.663	15.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	569.56440		0.56956	532.78130	0.53278	569.564	12.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	182.66440		0.18266	216.28130	0.21628	182.664	12.64	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	302.16870		0.30217	285.95370	0.28595	302.169	14.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	515.26870		0.51527	569.45370	0.56945	515.269	14.30	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.24170		9.24170	9.17050	9.17050		14.44	36,966.80	4	11,697.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	145.90350		0.14590	142.37130	0.14237	145.904	19.27	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,904.20350		1.90420	1,971.87130	1.97187	1,904.204	19.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	496.52420		0.49652	470.49650	0.47050	496.524	14.31	0.00	0	100.00

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	9.20	Put	454.82420		0.45482	499.99650	0.50000	454.824	14.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	339.16430		0.33916	323.72790	0.32373	339.164	15.65	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	787.46430		0.78746	843.22790	0.84323	787.464	15.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	226.42680		0.22643	217.91100	0.21791	226.427	17.29	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,254.72680		1.25473	1,317.41100	1.31741	1,254.727	17.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	594.84390		0.59484	562.64680	0.56265	594.844	13.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	331.04390		0.33104	370.04680	0.37005	331.044	13.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	584.22140		0.58422	552.64670	0.55265	584.221	13.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	342.52140		0.34252	382.14670	0.38215	342.521	13.79	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	571.08220		0.57108	540.28050	0.54028	571.082	13.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	357.28220		0.35728	397.68050	0.39768	357.282	13.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	719.14250		0.71914	677.05540	0.67706	719.143	13.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	227.44250		0.22744	256.55540	0.25656	227.443	13.25	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	633.85840		0.63386	599.40560	0.59941	633.858	13.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	292.15840		0.29216	328.90560	0.32891	292.158	13.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	619.60270		0.61960	585.96850	0.58597	619.603	13.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	305.80270		0.30580	343.36850	0.34337	305.803	13.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,864.72580		1.86473	1,796.45820	1.79646	1,864.726	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	23.02580		0.02303	25.95820	0.02596	23.026	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,306.17910		1.30618	1,241.97440	1.24197	1,306.179	13.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	64.47910		0.06448	71.47440	0.07147	64.479	13.73	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.45850		9.45850	9.38790	9.38790		15.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,219.01750		1.21902	1,180.25710	1.18026	1,219.018	13.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	310.51750		0.31052	342.35710	0.34236	310.518	13.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	722.67830		0.72268	697.03480	0.69703	722.678	15.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	864.17830		0.86418	909.13480	0.90913	864.178	15.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,631.89120		1.63189	1,581.90970	1.58191	1,631.891	14.18	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	173.39120		0.17339	194.00970	0.19401	173.391	14.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,287.19700		1.28720	1,243.83160	1.24383	1,287.197	13.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	278.69700		0.27870	305.93160	0.30593	278.697	13.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,251.24760		1.25125	1,211.73620	1.21174	1,251.248	13.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	292.74760		0.29275	323.83620	0.32384	292.748	13.82	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.20740		10.20740	10.14440	10.14440		16.97	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,590.71820		1.59072	1,563.74140	1.56374	1,590.718	15.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	533.31820		0.53332	569.34140	0.56934	533.318	15.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,562.00990		1.56201	1,539.18120	1.53918	1,562.010	15.08	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	554.60990		0.55461	594.78120	0.59478	554.610	15.08	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,537.95520		1.53796	1,515.16770	1.51517	1,537.955	15.19	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	580.55520		0.58056	620.76770	0.62077	580.555	15.19	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.91810		8.91810	8.84990	8.84990		10.90	356,724.00	40	1,396.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	25,919.75500		0.25920	20,976.16440	0.20976	25,919.755	11.24	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	3,109.75500		0.03110	4,986.16440	0.04986	3,109.755	11.24	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	22,029.24040		0.22029	17,562.18350	0.17562	22,029.240	11.16	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	4,219.24040		0.04219	6,572.18350	0.06572	4,219.240	11.16	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	21,284.19550		0.21284	16,918.09030	0.16918	21,284.195	11.14	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	4,474.19550		0.04474	6,928.09030	0.06928	4,474.195	11.14	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	20,550.87690		0.20551	16,287.33460	0.16287	20,550.877	11.13	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	4,740.87690		0.04741	7,297.33460	0.07297	4,740.877	11.13	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	7,128.28630		0.07128	5,781.81040	0.05782	7,128.286	11.62	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	17,318.28630		0.17318	22,791.81040	0.22792	17,318.286	11.62	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.02440		9.02440	8.95600	8.95600		12.57	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	40,494.62140		0.40495	36,661.41460	0.36661	40,494.621	12.19	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	13,054.62140		0.13055	16,061.41460	0.16061	13,054.621	12.19	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	39,864.75740		0.39865	36,085.39620	0.36085	39,864.757	12.20	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	13,424.75740		0.13425	16,485.39620	0.16485	13,424.757	12.20	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	41,131.02690		0.41131	37,244.02260	0.37244	41,131.027	12.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	12,691.02690		0.12691	15,644.02260	0.15644	12,691.027	12.17		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.13690		9.13690	9.06650	9.06650		13.65		0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	48,607.17610		0.48607	45,471.29740	0.45471	48,607.176	13.02		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	24,917.17610		0.24917	28,821.29740	0.28821	24,917.176	13.02		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	48,090.68670		0.48091	44,989.16150	0.44989	48,090.687	13.04		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	25,400.68670		0.25401	29,339.16150	0.29339	25,400.687	13.04		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	49,128.58800		0.49129	45,957.87260	0.45958	49,128.588	12.99		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	24,438.58800		0.24439	28,307.87260	0.28308	24,438.588	12.99		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.80420		13.80420	13.72080	13.72080		9.00		15,018,969.60	1,088	8,679.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	489.96190		0.48996	424.17860	0.42418	489.962	10.83		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	25.76190		0.02576	43.37860	0.04338	25.762	10.83		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	480.97000		0.48097	415.72850	0.41573	480.970	10.79		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	26.77000		0.02677	44.92850	0.04493	26.770	10.79		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	472.01660		0.47202	407.32900	0.40733	472.017	10.75		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	27.81660		0.02782	46.52900	0.04653	27.817	10.75		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	19.58120		0.01958	18.15660	0.01816	19.581	11.54		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	615.38120		0.61538	697.35660	0.69736	615.381	11.54		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	326.91970		0.32692	273.69260	0.27369	326.920	10.07		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	52.71970		0.05272	82.89260	0.08289	52.720	10.07		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	200.86740		0.20087	162.54490	0.16254	200.867	9.40		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	96.66740		0.09667	141.74490	0.14174	96.667	9.40		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	101.32750		0.10133	89.65020	0.08965	101.328	9.42		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	197.12750		0.19713	268.85020	0.26885	197.128	9.42		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.96150		13.96150	13.87810	13.87810		11.08		4,188,450.00	300	2,769.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	125.67410		0.12567	102.73690	0.10274	125.674	12.92		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	964.17410		0.96417	1,024.63690	1.02464	964.174	12.92		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	65.26870		0.06527	52.07910	0.05208	65.269	13.70		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,403.76870		1.40377	1,473.97910	1.47398	1,403.769	13.70		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	221.36350		0.22136	184.43920	0.18444	221.363	11.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	599.86350		0.59986	646.33920	0.64634	599.863	11.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	205.96000		0.20596	171.43740	0.17144	205.960	12.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	644.46000		0.64446	693.33740	0.69334	644.460	12.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	152.88360		0.15288	126.05900	0.12606	152.884	12.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	841.38360		0.84138	897.95900	0.89796	841.384	12.69	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	433.01930		0.43302	368.91870	0.36892	433.019	10.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	261.51930		0.26152	280.81870	0.28082	261.519	10.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	427.70080		0.42770	364.06860	0.36407	427.701	10.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	266.20080		0.26620	285.96860	0.28597	266.201	10.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	422.43040		0.42243	359.27240	0.35927	422.430	10.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	270.93040		0.27093	291.17240	0.29117	270.930	10.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,976.92250		1.97692	1,893.26260	1.89326	1,976.923	14.90	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	15.42250		0.01542	15.16260	0.01516	15.423	14.90	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,018.16040		1.01816	931.16230	0.93116	1,018.160	11.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	56.66040		0.05666	53.06230	0.05306	56.660	11.31	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.12930		14.12930	14.04310	14.04310		11.74	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	311.54920		0.31155	267.65860	0.26766	311.549	13.03	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	932.24920		0.93225	974.55860	0.97456	932.249	13.03	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	309.20520		0.30921	265.54060	0.26554	309.205	13.05	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	939.90520		0.93991	982.44060	0.98244	939.905	13.05	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	313.91350		0.31391	269.70360	0.26970	313.913	13.01	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	924.61350		0.92461	966.60360	0.96660	924.614	13.01	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.28670		14.28670	14.19920	14.19920		12.38	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	441.25850		0.44126	385.59590	0.38560	441.258	13.43	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,054.55850		1.05456	1,086.39590	1.08640	1,054.559	13.43	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	438.71270		0.43871	383.32590	0.38333	438.713	13.45	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,062.01270		1.06201	1,094.12590	1.09413	1,062.013	13.45	0.00	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	14.89	Call	443.82190		0.44382	387.86350	0.38786	443.822	13.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,047.12190		1.04712	1,078.66350	1.07866	1,047.122	13.41	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09490		0.09490	0.09480	0.09480		19.62	0.00	0	24,061.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	528.16200		0.00528	523.88050	0.00524	528.162	18.71	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	38.16200		0.00038	43.88050	0.00044	38.162	18.71	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	47.24120		0.00047	53.30560	0.00053	47.241	19.62	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	557.24120		0.00557	573.30560	0.00573	557.241	19.62	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	1.61020		0.00002	2.68600	0.00003	1.610	22.05	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,511.61020		0.01512	1,522.68600	0.01523	1,511.610	22.05	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09610		0.09610	0.09600	0.09600		18.68	2,402.50	25	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	756.97410		0.00757	750.71230	0.00751	756.974	17.97	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	146.97410		0.00147	150.71230	0.00151	146.974	17.97	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	245.64340		0.00246	248.56940	0.00249	245.643	18.68	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	635.64340		0.00636	648.56940	0.00649	635.643	18.68	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	72.49980		0.00072	75.62980	0.00076	72.500	20.63	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,462.49980		0.01462	1,475.62980	0.01476	1,462.500	20.63	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.90130		11.90130	11.81450	11.81450		11.20	35,561,084.40	2,988	33,860.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	903.92520		0.90393	818.56760	0.81857	903.925	13.43	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2.62520		0.00263	4.06760	0.00407	2.625	13.43	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	894.01170		0.89401	808.70310	0.80870	894.012	13.36	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	2.71170		0.00271	4.20310	0.00420	2.712	13.36	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	11.14970		0.01115	10.18340	0.01018	11.150	13.70	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	749.84970		0.74985	835.68340	0.83568	749.850	13.70	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	933.68390		0.93368	848.19000	0.84819	933.684	13.64	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	2.38390		0.00238	3.69000	0.00369	2.384	13.64	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	913.84180		0.91384	828.43700	0.82844	913.842	13.50	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	2.54180		0.00254	3.93700	0.00394	2.542	13.50	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
€ / R	On 14/06/2013	Foreign Exchange Future			12.05050		12.05050	11.96330	11.96330		12.45	1,205,050.00	100	33,625.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	467.77620		0.46778	420.71060	0.42071	467.776	12.21	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	217.27620		0.21728	257.41060	0.25741	217.276	12.21	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	191.14440		0.19114	176.51160	0.17651	191.144	13.54	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	640.64440		0.64064	713.21160	0.71321	640.644	13.54	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	873.33790		0.87334	797.72220	0.79772	873.338	12.05	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	62.83790		0.06284	74.42220	0.07442	62.838	12.05	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	864.83310		0.86483	789.52920	0.78953	864.833	12.05	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	64.33310		0.06433	76.22920	0.07623	64.333	12.05	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	856.35720		0.85636	781.37030	0.78137	856.357	12.04	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	65.85720		0.06586	78.07030	0.07807	65.857	12.04	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.20780		12.20780	12.11790	12.11790		13.14	7,324,680.00	600	14,970.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	431.19760		0.43120	402.63180	0.40263	431.198	13.44	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	573.39760		0.57340	634.73180	0.63473	573.398	13.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	284.73800		0.28474	269.36350	0.26936	284.738	14.44	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	926.93800		0.92694	1,001.46350	1.00146	926.938	14.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	582.51930		0.58252	539.63820	0.53964	582.519	12.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	374.71930		0.37472	421.73820	0.42174	374.719	12.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	577.51450		0.57751	535.00640	0.53501	577.514	12.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	379.71450		0.37971	427.10640	0.42711	379.714	12.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	468.92710		0.46893	437.21230	0.43721	468.927	13.24	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	511.12710		0.51113	569.31230	0.56931	511.127	13.24	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	587.56330		0.58756	544.30110	0.54430	587.563	12.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	369.76330		0.36976	416.40110	0.41640	369.763	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.35490		12.35490	12.26360	12.26360		13.76	0.00	0	460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,305.37500		1.30537	1,229.67440	1.22967	1,305.375	12.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	150.47500		0.15047	166.07440	0.16607	150.475	12.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,122.56080		1.12256	1,052.56330	1.05256	1,122.561	12.85	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
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	210.66080		0.21066	231.96330	0.23196	210.661	12.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,086.76970		1.08677	1,018.04820	1.01805	1,086.770	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	224.86970		0.22487	247.44820	0.24745	224.870	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,051.62310		1.05162	984.21310	0.98421	1,051.623	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	239.72310		0.23972	263.61310	0.26361	239.723	12.86	0.00	0	0.00
2025	On 02/05/2013	Bond Future			113.96395		113.96395	113.96633	113.96633			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	550.28000		0.55028	552.66000	0.55266	550.280		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.75970		112.75970	112.75991	112.75991			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,155.22000		1.15522	1,155.43000	1.15543	1,155.220		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.65872		119.65872	119.65872	119.65872			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,060.90000		2.06090	2,060.90000	2.06090	2,060.900		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	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 02/05/2013	Index Future			494.14800		494.14800	494.54800	494.54800			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			500.69600		500.69600	501.10500	501.10500			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			507.92300		507.92300	508.34100	508.34100			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			440.68700		440.68700	441.13200	441.13200			52,882,440.00	12	925.00
ALBI	On 01/08/2013	Index Future			446.52700		446.52700	446.98100	446.98100			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			452.97200		452.97200	453.43600	453.43600			0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.17570		9.17570	9.12220	9.12220		7.62	0.00	0	9,628.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	666.29620		0.66630	613.27120	0.61327	666.296	11.02	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.59620		0.00060	1.07120	0.00107	0.596	11.02	0.00	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 18/03/2013	Foreign Exchange Future	8.32	Call	857.27000		0.85727	803.93640	0.80394	857.270	12.28	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.17000		0.00017	0.33640	0.00034	0.170	12.28	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	807.33420		0.80733	754.05140	0.75405	807.334	11.95	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.23420		0.00023	0.45140	0.00045	0.234	11.95	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	757.42430		0.75742	704.20930	0.70421	757.424	11.62	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.32430		0.00032	0.60930	0.00061	0.324	11.62	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.22100		9.22100	9.16780	9.16780			0.00	0	11,877.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	481.00000		0.48100	427.80000	0.42780	481.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	471.00000		0.47100	417.80000	0.41780	471.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	461.00000		0.46100	407.80000	0.40780	461.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.27470		9.27470	9.22010	9.22010		10.04	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	498.67120		0.49867	467.30670	0.46731	498.671	9.86	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	123.97120		0.12397	147.20670	0.14721	123.971	9.86	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	491.85580		0.49186	460.85870	0.46086	491.856	9.87	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	127.15580		0.12716	150.75870	0.15076	127.156	9.87	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	273.54590		0.27355	259.49530	0.25950	273.546	10.18	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	298.84590		0.29885	339.39530	0.33940	298.846	10.18	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	569.78420		0.56978	534.79460	0.53479	569.784	9.81	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	95.08420		0.09508	114.69460	0.11469	95.084	9.81	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	505.53880		0.50554	473.80770	0.47381	505.539	9.86	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	120.83880		0.12084	143.70770	0.14371	120.839	9.86	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.32420		9.32420	9.26990	9.26990		10.73	0.00	0	685.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	311.63920		0.31164	300.91340	0.30091	311.639	11.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	447.43920		0.44744	491.01340	0.49101	447.439	11.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	308.19570		0.30820	297.68570	0.29769	308.196	11.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	453.99570		0.45400	497.78570	0.49779	453.996	11.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	304.79160		0.30479	294.49140	0.29449	304.792	11.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	460.59160		0.46059	504.59140	0.50459	460.592	11.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.73740		9.73740	9.69300	9.69300		12.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,559.54430		2.55954	2,517.77200	2.51777	2,559.544	12.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	72.14430		0.07214	74.77200	0.07477	72.144	12.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,514.14550		2.51415	2,472.58950	2.47259	2,514.145	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	76.74550		0.07675	79.58950	0.07959	76.746	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,468.97430		2.46897	2,427.65090	2.42765	2,468.974	12.83	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	81.57430		0.08157	84.65090	0.08465	81.574	12.83	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.83770		8.83770	8.78450	8.78450		9.52	220,942.50	25	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	225.77950		0.22578	187.71740	0.18772	225.780	9.98	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	28.07950		0.02808	43.21740	0.04322	28.079	9.98	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	217.74300		0.21774	180.52380	0.18052	217.743	9.95	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	30.04300		0.03004	46.02380	0.04602	30.043	9.95	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	209.81750		0.20982	173.46690	0.17347	209.818	9.92	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	32.11750		0.03212	48.96690	0.04897	32.118	9.92	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.92430		8.92430	8.87120	8.87120		11.80	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	231.24170		0.23124	215.86420	0.21586	231.242	11.90	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	246.94170		0.24694	284.66420	0.28466	246.942	11.90	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	227.03660		0.22704	212.02880	0.21203	227.037	11.93	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	252.73660		0.25274	290.82880	0.29083	252.737	11.93	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	222.89740		0.22290	208.25450	0.20825	222.897	11.95	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	258.59740		0.25860	297.05450	0.29705	258.597	11.95	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.07460		0.07460	0.06010	0.06010			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.02910		0.02910	0.02410	0.02410			0.00	0	37,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.06130		0.06130	-0.06890	-0.06890				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.03480		0.03480	-0.03950	-0.03950				0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.05730		0.05730	0.04400	0.04400				0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.03710		0.03710	0.02870	0.02870				0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			1,445.93620		1,445.93620	4,232.44940	4,232.44940				0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CACU	On 26/02/2013	Can-Do Future			0.04710		0.04710	0.03470	0.03470				0.00	0	88,000.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.08580		0.08580	0.07640	0.07640				0.00	0	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.07030		0.07030	0.06800	0.06800				0.00	0	34,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.65840		9.65840	9.59440	9.59440		10.39		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	523.87900		0.52388	463.02690	0.46303	523.879	11.68		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	5.47900		0.00548	8.62690	0.00863	5.479	11.68		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	514.13860		0.51414	453.67500	0.45367	514.139	11.59		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	5.73860		0.00574	9.27500	0.00928	5.739	11.59		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	504.56680		0.50457	444.36520	0.44437	504.567	11.57		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	6.16680		0.00617	9.96520	0.00997	6.167	11.57		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.78430		9.78430	9.72000	9.72000		12.34		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	401.63090		0.40163	363.08390	0.36308	401.631	12.04		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	157.33090		0.15733	183.08390	0.18308	157.331	12.04		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	395.56870		0.39557	357.49840	0.35750	395.569	12.05		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	161.26870		0.16127	187.49840	0.18750	161.269	12.05		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	389.56980		0.38957	351.97730	0.35198	389.570	12.06		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	165.26980		0.16527	191.97730	0.19198	165.270	12.06		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAD	On 19/02/2013	Any day expiry			9.15800		9.15800	9.10470	9.10470		7.30	0.00	8,000	4,000.00
DAAD	On 19/02/2013	Any day expiry	9.12	Call	42.16990		0.04217	20.08480	0.02008	42.170	8.77	0.00	0	8,000.00
DAAD	On 19/02/2013	Any day expiry	9.12	Put	4.16990		0.00417	35.38480	0.03538	4.170	8.77	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.22	Call	2.59250		0.00259	3.33110	0.00333	2.593	10.41	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.22	Put	64.59250		0.06459	118.63110	0.11863	64.593	10.41	0.00	0	4,000.00
DAAD	On 19/02/2013	Any day expiry	9.24	Call	1.56510		0.00157	2.33290	0.00233	1.565	11.29	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.24	Put	83.56510		0.08357	137.63290	0.13763	83.565	11.29	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.25	Call	1.23280		0.00123	1.95690	0.00196	1.233	11.74	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.25	Put	93.23280		0.09323	147.25690	0.14726	93.233	11.74	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.26	Call	0.98010		0.00098	1.64420	0.00164	0.980	12.18	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.26	Put	102.98010		0.10298	156.94420	0.15694	102.980	12.18	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry			11.85900		11.85900	11.77250	11.77250		11.70	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.01	Call	849.00000		0.84900	762.52970	0.76253	849.000	23.23	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.01	Put	0.00000		0.00000	0.02970	0.00003	0.000	23.23	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.98	Call	4.42130		0.00442	8.38580	0.00839	4.421	15.09	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.98	Put	125.42130		0.12542	215.88580	0.21589	125.421	15.09	0.00	0	8,000.00
DAEU	On 19/02/2013	Any day expiry	12.07	Call	1.10910		0.00111	3.77560	0.00378	1.109	17.44	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	12.07	Put	212.10910		0.21211	301.27560	0.30128	212.109	17.44	0.00	0	8,000.00
DAEU	On 19/02/2013	Any day expiry	10.99	Call	869.00000		0.86900	782.52820	0.78253	869.000	22.84	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	10.99	Put	0.00000		0.00000	0.02820	0.00003	0.000	22.84	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.00	Call	859.00000		0.85900	772.52890	0.77253	859.000	23.03	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.00	Put	0.00000		0.00000	0.02890	0.00003	0.000	23.03	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry			11.85900		11.85900	11.77270	11.77270		11.70	0.00	6,500	0.00
DAEU	On 21/02/2013	Any day expiry	11.96	Call	20.84050		0.02084	17.26760	0.01727	20.841	13.43	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.96	Put	121.84050		0.12184	204.56760	0.20457	121.840	13.43	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.85	Call	54.77220		0.05477	38.94910	0.03895	54.772	11.70	0.00	50,000	0.00
DAEU	On 21/02/2013	Any day expiry	11.85	Put	45.77220		0.04577	116.24910	0.11625	45.772	11.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/02/2013	Any day expiry	11.94	Call	24.94830	0.02495	20.07700	0.02008	24.948	13.11	0.00	0	0.00	
DAEU	On 21/02/2013	Any day expiry	11.94	Put	105.94830	0.10595	187.37700	0.18738	105.948	13.11	0.00	0	0.00	
DAEU	On 21/02/2013	Any day expiry	11.95	Call	22.80420	0.02280	18.62160	0.01862	22.804	13.27	0.00	0	0.00	
DAEU	On 21/02/2013	Any day expiry	11.95	Put	113.80420	0.11380	195.92160	0.19592	113.804	13.27	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry			12.31780	12.31780	12.22690	12.22690		13.58	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.89	Call	785.35010	0.78535	733.94660	0.73395	785.350	12.99	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.89	Put	357.55010	0.35755	397.04660	0.39705	357.550	12.99	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.90	Call	779.93240	0.77993	728.85840	0.72886	779.932	13.00	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.90	Put	362.13240	0.36213	401.95840	0.40196	362.132	13.00	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.91	Call	774.54660	0.77455	723.80190	0.72380	774.547	13.02	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.91	Put	366.74660	0.36675	406.90190	0.40690	366.747	13.02	0.00	0	0.00	
DAFR	On 21/02/2013	Any day expiry			9.62340	9.62340	8.13710	8.13710		9.68	0.00	0	0.00	
DAFR	On 21/02/2013	Any day expiry	8.99	Call	633.40090	0.63340	0.00000	0.00000	633.401	18.59	0.00	0	0.00	
DAFR	On 21/02/2013	Any day expiry	8.99	Put	0.00090	0.00000	852.90000	0.85290	0.001	18.59	0.00	0	0.00	
DAFR	On 21/02/2013	Any day expiry	9.00	Call	623.40130	0.62340	0.00000	0.00000	623.401	18.63	0.00	0	0.00	
DAFR	On 21/02/2013	Any day expiry	9.00	Put	0.00130	0.00000	862.90000	0.86290	0.001	18.63	0.00	0	0.00	
DAFR	On 21/02/2013	Any day expiry	9.01	Call	613.40180	0.61340	0.00000	0.00000	613.402	18.67	0.00	0	0.00	
DAFR	On 21/02/2013	Any day expiry	9.01	Put	0.00180	0.00000	872.90000	0.87290	0.002	18.67	0.00	0	0.00	
DAFR	On 21/02/2013	Any day expiry	9.57	Call	68.43810	0.06844	0.00000	0.00000	68.438	10.24	0.00	5,000	0.00	
DAFR	On 21/02/2013	Any day expiry	9.57	Put	15.03810	0.01504	1,432.90000	1.43290	15.038	10.24	0.00	0	0.00	
DANZ	On 28/02/2013	Any day expiry			7.51860	7.51860	7.48840	7.48840		9.57	0.00	2,000	3,000.00	
DANZ	On 28/02/2013	Any day expiry	7.44	Call	99.39220	0.09939	80.75180	0.08075	99.392	10.26	0.00	0	0.00	
DANZ	On 28/02/2013	Any day expiry	7.44	Put	20.79220	0.02079	32.35180	0.03235	20.792	10.26	0.00	0	0.00	
DANZ	On 28/02/2013	Any day expiry	7.45	Call	91.74340	0.09174	74.08690	0.07409	91.743	10.15	0.00	0	0.00	
DANZ	On 28/02/2013	Any day expiry	7.45	Put	23.14340	0.02314	35.68690	0.03569	23.143	10.15	0.00	0	0.00	
DANZ	On 28/02/2013	Any day expiry	7.46	Call	84.32870	0.08433	67.69370	0.06769	84.329	10.03	0.00	0	0.00	
DANZ	On 28/02/2013	Any day expiry	7.46	Put	25.72870	0.02573	39.29370	0.03929	25.729	10.03	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 28/02/2013	Any day expiry	7.55	Call	35.93970		0.03594	28.55440	0.02855	35.940	10.07	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.55	Put	67.33970		0.06734	90.15440	0.09015	67.340	10.07	0.00	0	10,000.00
DAUS	On 26/02/2013	Any day expiry			8.89370		8.89370	8.82590	8.82590		10.69	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,043.70350		1.04370	975.90480	0.97590	1,043.704	21.81	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.00350		0.00000	0.00480	0.00000	0.004	21.81	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	893.70340		0.89370	825.91180	0.82591	893.703	18.65	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.00340		0.00000	0.01180	0.00001	0.003	18.65	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	793.70930		0.79371	725.93380	0.72593	793.709	17.63	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.00930		0.00001	0.03380	0.00003	0.009	17.63	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	184.33980		0.18434	134.23500	0.13424	184.340	12.04	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	10.63980		0.01064	28.33500	0.02833	10.640	12.04	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	18.95900		0.01896	14.76490	0.01476	18.959	11.90	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	145.25900		0.14526	208.86490	0.20886	145.259	11.90	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	0.94900		0.00095	1.07780	0.00108	0.949	15.22	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	457.24900		0.45725	525.17780	0.52518	457.249	15.22	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	296.39280		0.29639	234.78460	0.23478	296.393	12.94	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	2.69280		0.00269	8.88460	0.00888	2.693	12.94	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	286.73500		0.28674	225.76100	0.22576	286.735	12.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	3.03500		0.00304	9.86100	0.00986	3.035	12.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	277.11790		0.27712	216.83010	0.21683	277.118	12.79	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	3.41790		0.00342	10.93010	0.01093	3.418	12.79	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			8.92790		8.92790	8.85910	8.85910		11.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	27.04810		0.02705	25.12490	0.02512	27.048	13.49	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	449.14810		0.44915	516.02490	0.51602	449.148	13.49	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	84.59020		0.08459	70.70240	0.07070	84.590	11.83	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	196.69020		0.19669	251.60240	0.25160	196.690	11.83	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	81.59180		0.08159	68.32810	0.06833	81.592	11.89	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	203.69180		0.20369	259.22810	0.25923	203.692	11.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.06	Call	78.69200		0.07869	66.03240	0.06603	78.692	11.94		0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	210.79200		0.21079	266.93240	0.26693	210.792	11.94		0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	928.45650		0.92846	860.08080	0.86008	928.456	13.53		0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.55650		0.00056	0.98080	0.00098	0.556	13.53		0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	828.94820		0.82895	760.89300	0.76089	828.948	13.09		0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	1.04820		0.00105	1.79300	0.00179	1.048	13.09		0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	90.89280		0.09089	75.69470	0.07569	90.893	11.73		0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	182.99280		0.18299	236.59470	0.23659	182.993	11.73		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.96550		8.96550	8.89490	8.89490		11.69		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	144.19070		0.14419	126.68750	0.12669	144.191	12.18		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	238.69070		0.23869	291.78750	0.29179	238.691	12.18		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	72.28900		0.07229	65.72950	0.06573	72.289	13.49		0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	456.78900		0.45679	520.82950	0.52083	456.789	13.49		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	158.50460		0.15850	138.82430	0.13882	158.505	12.00		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	213.00460		0.21300	263.92430	0.26392	213.005	12.00		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	151.18710		0.15119	132.61820	0.13262	151.187	12.09		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	225.68710		0.22569	277.71820	0.27772	225.687	12.09		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	147.64960		0.14765	129.61900	0.12962	147.650	12.14		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	232.14960		0.23215	284.71900	0.28472	232.150	12.14		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	969.30900		0.96931	899.99000	0.89999	969.309	13.15		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	3.80900		0.00381	5.09000	0.00509	3.809	13.15		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	871.22850		0.87123	802.85000	0.80285	871.229	12.75		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	5.72850		0.00573	7.95000	0.00795	5.729	12.75		0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.00400		9.00400	8.93600	8.93600		12.32		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	212.53620		0.21254	191.93930	0.19194	212.536	12.52		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	258.53620		0.25854	305.93930	0.30594	258.536	12.52		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	208.78350		0.20878	188.62530	0.18863	208.783	12.56		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	264.78350		0.26478	312.62530	0.31263	264.783	12.56		0.00	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 28/05/2013	Any day expiry	9.35	Call	124.85040		0.12485	114.61460	0.11461	124.850	13.76	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	470.85040		0.47085	528.61460	0.52861	470.850	13.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	916.86350		0.91686	852.77000	0.85277	916.864	12.65	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	12.86350		0.01286	16.77000	0.01677	12.863	12.65	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	216.35680		0.21636	195.31250	0.19531	216.357	12.48	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	252.35680		0.25236	299.31250	0.29931	252.357	12.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.03880		9.03880	8.97010	8.97010		12.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	264.91360		0.26491	244.19220	0.24419	264.914	12.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	286.11360		0.28611	334.09220	0.33409	286.114	12.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	172.63780		0.17264	161.23710	0.16124	172.638	13.96	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	483.83780		0.48384	541.13710	0.54114	483.838	13.96	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	959.83200		0.95983	896.71890	0.89672	959.832	12.74	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	21.03200		0.02103	26.61890	0.02662	21.032	12.74	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	272.89250		0.27289	251.37390	0.25137	272.893	12.81	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	274.09250		0.27409	321.27390	0.32127	274.093	12.81	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	268.87390		0.26887	247.75640	0.24776	268.874	12.85	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	280.07390		0.28007	327.65640	0.32766	280.074	12.85	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.07000		9.07000	9.00060	9.00060		12.97	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	258.75340		0.25875	242.29460	0.24229	258.753	13.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	388.75340		0.38875	441.69460	0.44169	388.753	13.50	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	255.42600		0.25543	239.27150	0.23927	255.426	13.54	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	395.42600		0.39543	448.67150	0.44867	395.426	13.54	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	124.23000		0.12423	119.62670	0.11963	124.230	15.71	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	854.23000		0.85423	919.02670	0.91903	854.230	15.71	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	262.12920		0.26213	245.35720	0.24536	262.129	13.47	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	382.12920		0.38213	434.75720	0.43476	382.129	13.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.07480		9.07480	9.00530	9.00530		13.02	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	220.09980		0.22010	207.67630	0.20768	220.100	14.07	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.35	Put	495.29980		0.49530	552.37630	0.55238	495.300	14.07	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	326.56840		0.32657	304.20810	0.30421	326.568	13.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	291.76840		0.29177	338.90810	0.33891	291.768	13.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	322.07280		0.32207	300.43360	0.30043	322.073	13.02	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	297.27280		0.29727	345.13360	0.34513	297.273	13.02	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	317.97880		0.31798	296.70800	0.29671	317.979	13.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	303.17880		0.30318	351.40800	0.35141	303.179	13.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,004.70900		1.00471	941.67440	0.94167	1,004.709	12.84	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	29.90900		0.02991	36.37440	0.03637	29.909	12.84	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.08080		9.08080	9.01120	9.01120		13.18	0.00	0	25,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	306.04720		0.30605	286.95070	0.28695	306.047	13.22	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	335.24720		0.33525	385.75070	0.38575	335.247	13.22	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	314.06760		0.31407	294.02360	0.29402	314.068	13.16	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	323.26760		0.32327	372.82360	0.37282	323.268	13.16	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	309.88970		0.30989	290.46300	0.29046	309.890	13.18	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	329.08970		0.32909	379.26300	0.37926	329.090	13.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.11190		9.11190	9.04180	9.04180		13.31	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	279.88700		0.27989	265.00640	0.26501	279.887	14.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	477.98700		0.47799	533.20640	0.53321	477.987	14.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	160.97100		0.16097	155.43530	0.15544	160.971	15.85	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	889.07100		0.88907	953.63530	0.95364	889.071	15.85	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	302.48210		0.30248	285.72810	0.28573	302.482	13.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	430.58210		0.43058	483.92810	0.48393	430.582	13.78	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	286.14700		0.28615	270.74750	0.27075	286.147	13.95	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	464.24700		0.46425	518.94750	0.51895	464.247	13.95	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	282.99650		0.28300	267.85810	0.26786	282.997	13.99	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	471.09650		0.47110	526.05810	0.52606	471.097	13.99	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.14520		9.14520	9.07480	9.07480		13.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.88	Call	190.43590		0.19044	183.00260	0.18300	190.436	16.05	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	925.23590		0.92524	988.20260	0.98820	925.236	16.05	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	332.75770		0.33276	314.30690	0.31431	332.758	14.15	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	477.55770		0.47756	529.50690	0.52951	477.558	14.15	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	329.44840		0.32945	311.24660	0.31125	329.448	14.18	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	484.24840		0.48425	536.44660	0.53645	484.248	14.18	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	326.17870		0.32618	308.22300	0.30822	326.179	14.21	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	490.97870		0.49098	543.42300	0.54342	490.979	14.21	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	336.10130		0.33610	317.40150	0.31740	336.101	14.12	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	470.90130		0.47090	522.60150	0.52260	470.901	14.12	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.32820		9.32820	9.25630	9.25630		14.87	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	652.02480		0.65202	622.50030	0.62250	652.025	14.39	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	433.82480		0.43382	476.20030	0.47620	433.825	14.39	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	660.94350		0.66094	630.90930	0.63091	660.944	14.34	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	422.74350		0.42274	464.60930	0.46461	422.743	14.34	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	656.46560		0.65647	626.68690	0.62669	656.466	14.36	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	428.26560		0.42827	470.38690	0.47039	428.266	14.36	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.33680		9.33680	9.26500	9.26500		14.92	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	672.28750		0.67229	642.45060	0.64245	672.288	14.44	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	445.48750		0.44549	487.45060	0.48745	445.488	14.44	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	681.18040		0.68118	650.86190	0.65086	681.180	14.39	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	434.38040		0.43438	475.86190	0.47586	434.380	14.39	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	676.71770		0.67672	646.64060	0.64664	676.718	14.41	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	439.91770		0.43992	481.64060	0.48164	439.918	14.41	0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.65943		113.65943	113.65943	113.65943			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	343.25000		0.34325	343.25000	0.34325	343.250		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	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
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 02/05/2013	Bond Future			8.81300		88.73977	8.78836	88.94938				0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,559.51000		79.55951	79,769.12000	79.76912	79,559.510			0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.90065		89.91587	8.87519	90.12889				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	823.67000		0.82367	1,036.69000	1.03669	823.670			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	78,864.54000		78.86454	79,077.56000	79.07756	78,864.540			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 02/05/2013	GOVI			440.62200		440.62200	441.05300	441.05300				0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	76,320.00000		7.63200	80,630.00000	8.06300	76,320.000			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	76,220.00000		7.62200	80,530.00000	8.05300	76,220.000			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	76,120.00000		7.61200	80,430.00000	8.04300	76,120.000			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
GOVI	On 01/08/2013	GOVI			446.46100		446.46100	446.90100	446.90100				0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	4,710.00000		0.47100	9,110.00000	0.91100	4,710.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	4,610.00000		0.46100	9,010.00000	0.90100	4,610.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	4,510.00000		0.45100	8,910.00000	0.89100	4,510.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI			452.90500		452.90500	453.35500	453.35500				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	69,150.00000		6.91500	73,650.00000	7.36500	69,150.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	69,050.00000		6.90500	73,550.00000	7.35500	69,050.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	68,950.00000		6.89500	73,450.00000	7.34500	68,950.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	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
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 02/05/2013	Index Future			201.18400		201.18400	201.14500	201.14500				0.00	0	459.00
IGOV	On 01/08/2013	Index Future			203.87400		203.87400	203.83600	203.83600				0.00	0	147.00
IGOV	On 07/11/2013	Index Future			206.84300		206.84300	206.80600	206.80600				0.00	0	7.00
ILBI	On 02/05/2013	Index Future			544.48500		544.48500	543.26500	543.26500				0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00		0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.08000		94.92000	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.08000		94.92000	5.08000	94.92000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.07000		94.93000	5.07000	94.93000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.05000		94.95000	5.04000	94.96000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.03000		94.97000	5.02000	94.98000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.08000		94.92000	5.06000	94.94000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.17000		94.83000	5.16000	94.84000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.30000		94.70000	5.29000	94.71000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.44000		94.56000	5.43000	94.57000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.60000		94.40000	5.58000	94.42000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.53130		7.53130	7.50210	7.50210		7.74		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	641.62990		0.64163	612.48530	0.61249	641.630	12.24		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.32990		0.00033	0.38530	0.00039	0.330	12.24		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	631.65110		0.63165	602.50960	0.60251	631.651	12.14		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.35110		0.00035	0.40960	0.00041	0.351	12.14		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	621.67390		0.62167	592.53570	0.59254	621.674	12.04		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.37390		0.00037	0.43570	0.00044	0.374	12.04		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.58540		7.58540	7.55640	7.55640		9.32		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	313.81810		0.31382	294.63540	0.29464	313.818	9.68		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	68.41810		0.06842	78.23540	0.07824	68.418	9.68		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	306.49040		0.30649	287.56530	0.28757	306.490	9.67		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	71.09040		0.07109	81.16530	0.08117	71.090	9.67		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	299.24250		0.29924	280.57780	0.28058	299.243	9.66		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	73.84250		0.07384	84.17780	0.08418	73.843	9.66		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.83941		107.85004	6.82453	107.95955			0.00	0	3,490.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,462.24000		1.46224	1,571.75000	1.57175	1,462.240		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	1,534.46000		1.53446	1,643.97000	1.64397	1,534.460		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	1,606.62000		1.60662	1,716.13000	1.71613	1,606.620		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			6.89209		109.27932	6.87655	109.39101			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,809.50000		2.80950	2,921.19000	2.92119	2,809.500		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	2,878.87000		2.87887	2,990.56000	2.99056	2,878.870		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	2,948.18000		2.94818	3,059.87000	3.05987	2,948.180		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.34929		119.74555	5.34929	119.74555		1.72	0.00	0	19,451.00
R157	On 02/05/2013	Bond Future	5.34	Call	359.29000		0.35929	366.83000	0.36683	359.290	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	381.90000		0.38190	389.44000	0.38944	381.900	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	371.75000		0.37175	379.29000	0.37929	371.750	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	370.02000		0.37002	377.56000	0.37756	370.020	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	384.44000		0.38444	391.99000	0.39199	384.440	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	358.38000		0.35838	365.93000	0.36593	358.380	1.74	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.34301		121.33261	5.34263	121.33344		1.58	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,876.98000		91.87698	91,877.81000	91.87781	91,876.980	1.70	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.70	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.33333		116.27639	5.33251	116.27794		1.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	862.42000		0.86242	866.58000	0.86658	862.420	1.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.59	Put	377.85000		0.37785	380.46000	0.38046	377.850	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	874.62000		0.87462	878.78000	0.87878	874.620	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	371.23000		0.37123	373.84000	0.37384	371.230	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	886.91000		0.88691	891.07000	0.89107	886.910	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	364.70000		0.36470	367.31000	0.36731	364.700	1.50	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.35407		130.71989	7.33417	130.92025		11.42	392,159,670.00	3,000	68,926.00
R186	On 02/05/2013	Bond Future	6.75	Call	626.67000		0.62667	699.98000	0.69998	626.670	11.19	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,910.35000		6.91035	6,783.30000	6.78330	6,910.350	11.19	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,836.43000		2.83643	2,997.96000	2.99796	2,836.430	11.39	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,475.77000		2.47577	2,436.94000	2.43694	2,475.770	11.39	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,888.63000		2.88863	3,051.28000	3.05128	2,888.630	11.39	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,427.85000		2.42785	2,390.14000	2.39014	2,427.850	11.39	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,941.38000		2.94138	3,105.13000	3.10513	2,941.380	11.40	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,380.59000		2.38059	2,343.98000	2.34398	2,380.590	11.40	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	5,045.94000		5.04594	5,237.97000	5.23797	5,045.940	11.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,149.59000		1.14959	1,141.26000	1.14126	1,149.590	11.56	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.41772		127.16734	7.39707	127.37114		13.03	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,650.25000		3.65025	3,784.28000	3.78428	3,650.250	12.96	0.00	0	4,215.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,318.85000		5.31885	5,249.08000	5.24908	5,318.850	12.96	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,894.93000		117.89493	118,098.73000	118.09873	117,894.930	13.53	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.48680		129.00293	7.46531	129.21045		12.70	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,191.31000		9.19131	9,363.81000	9.36381	9,191.310	13.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.15	Put	3,015.63000		3.01563	2,980.61000	2.98061	3,015.630	13.09	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,252.16000		9.25216	9,425.04000	9.42504	9,252.160	13.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,986.66000		2.98666	2,952.02000	2.95202	2,986.660	13.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,003.08000		13.00308	13,193.88000	13.19388	13,003.080	13.29	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,602.72000		1.60272	1,586.00000	1.58600	1,602.720	13.29	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,130.60000		9.13060	9,302.71000	9.30271	9,130.600	13.08	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,044.84000		3.04484	3,009.43000	3.00943	3,044.840	13.08	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 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			289.45786		289.45786	289.21482	289.21482			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	7,067.86000		7.06786	6,824.82000	6.82482	7,067.860		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	7,057.86000		7.05786	6,814.82000	6.81482	7,057.860		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	7,047.86000		7.04786	6,804.82000	6.80482	7,047.860		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 02/05/2013	Bond Future			5.20348		108.73678	5.19747	108.74637		1.02	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.01000	0.00001	0.000	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,878.80000		1.87880	1,869.22000	1.86922	1,878.800	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.01000	0.00001	0.000	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,862.47000		1.86247	1,852.89000	1.85289	1,862.470	0.96	0.00	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	4.06	Call	0.00000		0.00000	0.01000	0.00001	0.000	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,846.13000		1.84613	1,836.55000	1.83655	1,846.130	0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.17493		105.77364	5.16724	105.78406		0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,527.96000		68.52796	68,538.38000	68.53838	68,527.960	1.04	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.11106		107.30046	5.10079	107.31170		0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	158.19000		0.15819	163.40000	0.16340	158.190	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	510.51000		0.51051	504.48000	0.50448	510.510	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	161.73000		0.16173	167.01000	0.16701	161.730	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	503.05000		0.50305	497.09000	0.49709	503.050	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	165.33000		0.16533	170.68000	0.17068	165.330	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	495.65000		0.49565	489.76000	0.48976	495.650	0.83	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 02/05/2013	Bond Future			215.48087		215.48087	215.48186	215.48186			0.00	0	49,442.00
R202	On 02/05/2013	Bond Future	211.04	Call	4,440.87000		4.44087	4,441.86000	4.44186	4,440.870		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	4,430.87000		4.43087	4,431.86000	4.43186	4,430.870		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	4,420.87000		4.42087	4,421.86000	4.42186	4,420.870		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.83065		110.36573	5.80987	110.44908		3.91	0.00	0	10,716.00
R203	On 02/05/2013	Bond Future	5.89	Call	899.18000		0.89918	961.46000	0.96146	899.180	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	661.55000		0.66155	640.48000	0.64048	661.550	3.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.90	Call	921.53000		0.92153	984.44000	0.98444	921.530	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	643.92000		0.64392	623.48000	0.62348	643.920	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	944.19000		0.94419	1,007.71000	1.00771	944.190	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	626.62000		0.62662	606.79000	0.60679	626.620	3.94	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.86148		111.82843	5.83903	111.91362		3.79	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,615.23000		98.61523	98,700.42000	98.70042	98,615.230	3.98	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.98	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.89901		109.28243	5.87453	109.36954		3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,559.86000		1.55986	1,616.07000	1.61607	1,559.860	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,166.02000		1.16602	1,135.12000	1.13512	1,166.020	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,052.91000		107.05291	107,140.02000	107.14002	107,052.910	3.86	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.86	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,036.18000		1.03618	1,081.38000	1.08138	1,036.180	3.64	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,710.95000		1.71095	1,669.04000	1.66904	1,710.950	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,520.80000		1.52080	1,576.31000	1.57631	1,520.800	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,197.80000		1.19780	1,166.20000	1.16620	1,197.800	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,540.08000		1.54008	1,595.94000	1.59594	1,540.080	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,181.65000		1.18165	1,150.40000	1.15040	1,181.650	3.67	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 02/05/2013	Bond Future			6.09820		111.94004	6.08815	111.98985		5.36	0.00	0	6,807.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,621.97000		1.62197	1,674.71000	1.67471	1,621.970	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	676.69000		0.67669	679.62000	0.67962	676.690	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,653.64000		1.65364	1,706.58000	1.70658	1,653.640	5.46	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	659.35000		0.65935	662.48000	0.66248	659.350	5.46	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,685.62000		1.68562	1,738.75000	1.73875	1,685.620	5.46	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	642.35000		0.64235	645.67000	0.64567	642.350	5.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 01/08/2013	Bond Future			6.14067		109.39687	6.12989	109.44808		5.58	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,513.37000		100.51337	100,564.58000	100.56458	100,513.370	5.86	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.86	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.18634		110.97598	6.17471	111.02864		5.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,300.21000		4.30021	4,349.66000	4.34966	4,300.210	5.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	692.47000		0.69247	689.26000	0.68926	692.470	5.42	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,186.57000		2.18657	2,226.52000	2.22652	2,186.570	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,718.56000		1.71856	1,705.85000	1.70585	1,718.560	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,211.61000		2.21161	2,251.75000	2.25175	2,211.610	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,698.58000		1.69858	1,686.06000	1.68606	1,698.580	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,236.80000		2.23680	2,277.12000	2.27712	2,236.800	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,678.77000		1.67877	1,666.43000	1.66643	1,678.770	5.20	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
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.20399		103.84699	5.19679	103.85189		0.42	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,248.20000		1.24820	1,243.30000	1.24330	1,248.200	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,241.25000		1.24125	1,236.35000	1.23635	1,241.250	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,234.30000		1.23430	1,229.40000	1.22940	1,234.300	0.39	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.08242		101.46127	5.06961	101.46691		0.32	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,463.16000		30.46316	30,468.80000	30.46880	30,463.160	0.34	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.34	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
R206	On 07/11/2013	Bond Future			4.56663		102.92584	4.53111	102.93220		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	21.57000		0.02157	23.88000	0.02388	21.570	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	71.13000		0.07113	67.08000	0.06708	71.130	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	22.15000		0.02215	24.50000	0.02450	22.150	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	69.91000		0.06991	65.90000	0.06590	69.910	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	22.73000		0.02273	25.13000	0.02513	22.730	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	68.70000		0.06870	64.74000	0.06474	68.700	0.12	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 02/05/2013	Bond Future			6.34848		107.08257	6.33858	107.13747		6.69	0.00	0	5,051.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,556.69000		1.55669	1,613.88000	1.61388	1,556.690	6.76	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,050.87000		1.05087	1,053.16000	1.05316	1,050.870	6.76	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,588.27000		1.58827	1,645.76000	1.64576	1,588.270	6.76	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,027.36000		1.02736	1,029.95000	1.02995	1,027.360	6.76	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,620.20000		1.62020	1,677.98000	1.67798	1,620.200	6.77	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,004.24000		1.00424	1,007.12000	1.00712	1,004.240	6.77	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.39844		104.86510	6.38791	104.92148		6.89	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,293.91000		97.29391	97,350.29000	97.35029	97,293.910	7.21	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.21	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.44882		106.37883	6.43760	106.43665		6.64	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,064.65000		3.06465	3,112.38000	3.11238	3,064.650	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,831.16000		1.83116	1,821.07000	1.82107	1,831.160	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,095.07000		3.09507	3,142.98000	3.14298	3,095.070	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,810.82000		1.81082	1,800.91000	1.80091	1,810.820	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,125.64000		3.12564	3,173.71000	3.17371	3,125.640	6.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,790.67000		1.79067	1,780.92000	1.78092	1,790.670	6.72	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.49625		102.22240	6.48122	102.31507		7.97		306,667,200.00	3,000	18,418.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,941.18000		1.94118	2,026.09000	2.02609	1,941.180	8.03		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,060.05000		1.06005	1,052.29000	1.05229	1,060.050	8.03		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,977.93000		1.97793	2,063.32000	2.06332	1,977.930	8.04		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,035.85000		1.03585	1,028.57000	1.02857	1,035.850	8.04		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,015.04000		2.01504	2,100.88000	2.10088	2,015.040	8.04		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,012.07000		1.01207	1,005.24000	1.00524	1,012.070	8.04		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.54341		103.57721	6.52763	103.67179		8.23		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,532.74000		94.53274	94,627.32000	94.62732	94,532.740	8.62		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.62		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.59604		101.67598	6.57941	101.77255		8.17		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,115.21000		6.11521	6,202.54000	6.20254	6,115.210	8.63		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,032.50000		1.03250	1,023.26000	1.02326	1,032.500	8.63		0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,429.75000		3.42975	3,501.61000	3.50161	3,429.750	8.30		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,311.78000		2.31178	2,287.07000	2.28707	2,311.780	8.30		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,462.92000		3.46292	3,535.07000	3.53507	3,462.920	8.30		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,287.72000		2.28772	2,263.30000	2.26330	2,287.720	8.30		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,496.24000		3.49624	3,568.67000	3.56867	3,496.240	8.31		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,263.86000		2.26386	2,239.72000	2.23972	2,263.860	8.31		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 02/05/2013	Bond Future			8.23066		80.35255	8.20582	80.56679		17.00		0.00	0	8,814.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	7.99	Call	1,537.16000		1.53716	1,667.56000	1.66756	1,537.160	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,650.72000		3.65072	3,566.88000	3.56688	3,650.720	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,569.54000		1.56954	1,701.32000	1.70132	1,569.540	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,593.57000		3.59357	3,511.11000	3.51111	3,593.570	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,602.35000		1.60235	1,735.51000	1.73551	1,602.350	16.89	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,537.00000		3.53700	3,455.92000	3.45592	3,537.000	16.89	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.29656		81.41753	8.27099	81.63514		18.05	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,468.42000		71.46842	71,686.03000	71.68603	71,468.420	18.77	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.36906		79.44800	8.34268	79.66924		20.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,699.92000		10.69992	10,895.02000	10.89502	10,699.920	20.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,052.07000		2.05207	2,025.93000	2.02593	2,052.070	20.88	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,199.40000		7.19940	7,369.47000	7.36947	7,199.400	20.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,794.95000		3.79495	3,743.78000	3.74378	3,794.950	20.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,245.79000		7.24579	7,416.30000	7.41630	7,245.790	20.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,763.26000		3.76326	3,712.53000	3.71253	3,763.260	20.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,292.28000		7.29228	7,463.23000	7.46323	7,292.280	20.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,731.79000		3.73179	3,681.50000	3.68150	3,731.790	20.31	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.36859		164.36859	164.37065	164.37065			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,228.59000		3.22859	3,230.65000	3.23065	3,228.590		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	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	3,218.59000	3.21859	3,220.65000	3.22065	3,218.590		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	3,208.59000	3.20859	3,210.65000	3.21065	3,208.590		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 02/05/2013	Bond Future			128.64152	128.64152	128.64947	128.64947			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,951.52000	2.95152	2,959.47000	2.95947	2,951.520		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,941.52000	2.94152	2,949.47000	2.94947	2,941.520		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,931.52000	2.93152	2,939.47000	2.93947	2,931.520		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.82835	134.82835	134.83257	134.83257			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,738.35000	3.73835	3,742.57000	3.74257	3,738.350		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,728.35000	3.72835	3,732.57000	3.73257	3,728.350		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,718.35000	3.71835	3,722.57000	3.72257	3,718.350		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 02/05/2013	Bond Future			7.92881	92.49493	7.90394	92.71547		15.29	0.00	0	10,514.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,147.03000	2.14703	2,302.00000	2.30200	2,147.030	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,938.13000	2.93813	2,872.56000	2.87256	2,938.130	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,187.06000	2.18706	2,343.32000	2.34332	2,187.060	15.23	0.00	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 02/05/2013	Bond Future	7.85	Put	2,888.59000		2.88859	2,824.31000	2.82431	2,888.590	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,227.54000		2.22754	2,385.08000	2.38508	2,227.540	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,839.62000		2.83962	2,776.62000	2.77662	2,839.620	15.23	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.99386		93.72075	7.96821	93.94484		15.71	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,105.73000		83.10573	83,329.82000	83.32982	83,105.730	16.28	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.06699		91.53590	8.04047	91.76385		16.62	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,589.64000		7.58964	7,768.00000	7.76800	7,589.640	17.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,258.40000		3.25840	3,208.81000	3.20881	3,258.400	17.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,639.97000		7.63997	7,818.79000	7.81879	7,639.970	17.03	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,228.87000		3.22887	3,179.74000	3.17974	3,228.870	17.03	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,690.42000		7.69042	7,869.68000	7.86968	7,690.420	17.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,199.58000		3.19958	3,150.89000	3.15089	3,199.580	17.04	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 02/05/2013	Bond Future			8.25712		82.14732	8.23226	82.37481		17.82	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,367.70000		73.36770	73,595.19000	73.59519	73,367.700	18.54	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.54	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.32018		83.23600	8.29460	83.46702		18.36	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,788.10000		72.78810	73,019.12000	73.01912	72,788.100	19.02	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	19.02	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.42720		1.42720	1.41890	1.41890		11.13	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,372.89840		0.13729	1,290.44160	0.12904	1,372.898	14.27	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.89840		0.00009	1.44160	0.00014	0.898	14.27	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,273.25410	0.12733	1,191.06040	0.11911	1,273.254	13.81	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	1.25410	0.00013	2.06040	0.00021	1.254	13.81	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,173.76150	0.11738	1,091.95280	0.10920	1,173.761	13.35	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	1.76150	0.00018	2.95280	0.00030	1.762	13.35	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.43890	1.43890	1.43090	1.43090		13.30	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	691.82670	0.06918	645.69680	0.06457	691.827	12.60	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	202.82670	0.02028	236.69680	0.02367	202.827	12.60	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	626.01220	0.06260	583.92690	0.05839	626.012	12.59	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	237.01220	0.02370	274.92690	0.02749	237.012	12.59	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	568.54700	0.05685	530.77500	0.05308	568.547	12.73	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	279.54700	0.02795	321.77500	0.03218	279.547	12.73	0.00	0	0.00
Total for Derivatives :										1,043,396,971.40	108,146	1 606 944.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188	12.39831	99.94188	12.36762		0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858	24.70477	108.85858	24.64553		0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011	10.01618	100.00011	9.99138		10,000,011,000.00	100,000	50,000.00
AA05	On 22/03/2019	Spot Bond			111.70673	12.46172	111.70673	12.43121		0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261	0.01582	100.63261	0.01975		201,265,220,000.00	2,000,000	1,000,000.00
AB011	On 21/11/2023	Spot Bond			100.64155	0.00644	100.64155	0.00804		0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	46.55765	8.00000	46.54756		0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855	10.86275	101.73855	10.83810		0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362	26.54880	105.29362	26.48684		7,581,140,640.00	72,000	11,655,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	105.62267	50.31034	105.62267	50.19262			12,885,965,740.00	122,000	8,211,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	9.56237	100.96284	9.53822			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	14.24889	111.66393	14.21402			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	62.09102	100.00003	61.89287			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	86.77429	215.58145	86.35773			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	31.66408	134.94825	31.57132			0.00	0	7,550,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.91186	269.82094	2.89822			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	23.82173	100.53123	23.76375			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	43.37962	100.25380	43.27196			1,403,553,200,000.00	14,000,000	3,500,000.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.54880	100.10451	13.51522			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.74740	100.10764	8.72572			2,002,152,800,000.00	20,000,000	10,000,000.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	8.25819	100.11256	8.23772			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.32543	100.11573	8.30479			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	29.25333	113.03853	29.18101			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	23.49468	102.88112	23.43500			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	35.73631	106.71879	35.65199			15,367,505,760.00	144,000	72,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	30.38085	101.43096	30.30466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	100.69530	23.79864	100.69530	23.73935			0.00	0	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.72306	101.53927	11.69364			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.41686	101.47729	16.37567			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.88939	101.61005	9.86455			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	54.57878	104.93328	54.57876			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	70.98719	108.48706	70.81743			0.00	0	1,100,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	63.11316	101.57306	62.90900		40,629,224,000.00		400,000	100,000.00
ABL9	On 19/02/2013	Spot Bond	100.00000	54.43752	100.00000	54.43752			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	75.42373	100.00000	75.21127		46,600,000,000,000.00		466,000,000	250,000,000.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	86.79751	215.26681	86.38133			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	43.22936	133.33110	43.10388			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.91695	122.14204	22.85475			0.00	0	200,000.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.53414	113.35700	9.50971			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	4.91281	100.00000	4.90139			0.00	0	2,200,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	17.23449	123.70523	17.18871		369,631,227,240.00		2,988,000	1,744,000.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.38678	102.18114	17.34289			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.35598	99.83242	11.32790			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.41471	99.82309	11.38649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.97475	99.81405	11.94513				0.00	0	250,000.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.38129	106.48741	5.36822				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	22.43207	100.00000	22.37652				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.00238	165.75435	3.98879				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	13.54282	157.68318	13.49847				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.24379	170.05600	3.23257				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	142.08590	143.83197	141.53927				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.80703	172.68858	3.79371				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	86.77725	215.54135	86.36074				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	86.77387	215.58717	86.35730				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	96.23139	100.00000	95.99319				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.95728	71.58015	6.94700				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.95728	71.58015	6.94700				0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	97.06397	100.36979	96.80558				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.64815	84.61000	12.62692				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.62532	92.57000	19.59012				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.43533	100.05362	11.40700				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	95.34000	17.50436	95.34000	17.47228			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	32.80030	100.00000	32.73807			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.33349	94.00000	16.30387			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.30338	94.99000	15.27540			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	23.23458	89.20000	23.19335			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	30.67348	90.02000	30.61853			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.28182	101.37010	9.25856			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.13063	101.21709	9.10778			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	29.32877	89.83000	29.27631			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	21.51379	136.93312	21.45222			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	24.79842	102.86000	24.75041			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	25.24125	96.69000	25.19361			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	24.25667	96.61000	24.21091			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	23.86288	96.38000	23.81792			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.69799	99.94804	9.67398			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	24.61150	121.81240	24.54691			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	76.27253	104.20000	76.11535			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.64252	101.30453	9.61836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	93.54000	21.57418	93.54000	21.53442				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	20.47572	92.85000	20.43820				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.03481	103.39542	2.03013				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.70348	149.61017	2.69520				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.34045	196.08295	2.33168				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.01760	95.40000	16.98614				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	71.74563	107.27000	71.59467				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.87684	94.09000	16.84560				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	7.35507	100.00000	7.29811				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.14315	100.00000	3.13709				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	13.68887	114.69202	13.65463				0.00	0	4,104,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	24.55198	105.76936	24.49447			65,365,464,480.00		618,000	4,112,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.83676	102.79126	9.81437			1,072,524,006,840.00		10,434,000	8,220,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.54956	101.48825	12.52113			29,025,639,500.00		286,000	643,000.00
ABS9	On 17/03/2016	Spot Bond	110.44192	18.59598	110.44192	18.55087			220,883,840,000.00		2,000,000	1,000,000.00
ABSI1	On 11/06/2014	Spot Bond	125.04605	37.61978	125.04605	37.51634				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	121.51548	4.00000	121.49195				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	274.59193	2.87336	274.59193	2.85975				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	123.88924	4.83799	123.88924	4.82471				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	2.55329	128.40915	2.54608				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	81.44630	99.53952	81.20479				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	99.09019	100.06620	98.83790				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	90.00234	100.07265	89.56937				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.70887	100.00000	25.64521				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	67.38812	100.53957	67.17205				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	89.13171	101.66199	88.91849				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	67.38812	100.53957	67.17205				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	85.47832	101.42690	85.28265				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	90.51234	102.82057	90.30848				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	27.07106	111.03772	27.00510				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	21.08353	100.83941	21.03034				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	21.29244	100.86237	21.23871				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	24.25181	101.18756	24.19044				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	62.61408	100.06785	62.41414				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	62.58645	100.06721	62.38661				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042	On 20/08/2015	Spot Bond	100.81643	20.87457	100.81643	20.82191			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.52398	54.43317	8.51384			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	46.55342	100.61624	46.44002			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	62.23909	99.86961	62.08515			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	19.94325	100.00000	19.90542			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.74634	100.00000	16.71457			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.74634	100.00000	16.71457			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	62.95471	100.07583	62.75367			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	18.24458	100.07969	18.19937			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	19.12873	100.08857	19.08132			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	17.85042	100.07573	17.80618			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	18.11675	100.07841	18.07185			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	18.23393	100.07959	18.18874			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.19697	103.08180	10.17358			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.19697	103.08180	10.17358			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.24401	103.10163	10.22050			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	17.63733	100.07361	17.59362			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.24401	103.10163	10.22050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	103.06198	10.14990	103.06198	103.06198	10.12663			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	28.93659	79.64238	79.64238	28.89018			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	30.94584	100.07204	100.07204	30.86916			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	63.75791	100.07100	100.07100	63.59993			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	17.30419	99.94507	99.94507	17.26136			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	63.75791	100.07100	100.07100	63.59993			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.31125	100.07684	100.07684	9.28817			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	9.13271	100.07933	100.07933	9.11007			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.08439	100.08039	100.08039	9.06187			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.85091	100.07826	100.07826	8.82897			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	63.47424	100.06560	100.06560	63.31697			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.88491	100.07361	100.07361	9.86042			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	86.04859	101.31884	101.31884	85.77756			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.90285	110.28658	110.28658	10.87338			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	43.41287	100.06728	100.06728	43.30531			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	50.09494	105.71996	105.71996	49.97763			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	57.12339	100.99526	100.99526	56.97907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL118		On 26/01/2021	Spot Bond		101.18059	7.80323	101.18059	7.78370		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond		102.01291	7.74997	102.01291	7.73043		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond		100.00000	9.97163	100.00000	9.95271		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond		101.04786	57.69948	101.04786	57.55525		0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond		100.00000	4.33558	100.00000	4.32592		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond		100.00000	5.57039	100.00000	5.55792		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond		72.59933	14.18582	72.59933	14.16463		0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond		127.83552	3.39129	127.83552	3.38204		0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond		127.87043	3.52162	127.87043	3.51201		0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond		100.07569	8.60153	100.07569	8.58021		0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond		100.62321	37.22331	100.62321	37.12418		0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond		100.62321	37.22331	100.62321	37.12418		0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond		101.04786	57.69948	101.04786	57.55525		0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond		100.51806	30.60946	100.51806	30.53497		0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond		100.07299	31.02863	100.07299	30.95175		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond		100.07235	30.97344	100.07235	30.89669		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond		101.33418	8.35635	101.33418	8.33541		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond		100.41093	12.60087	100.41093	12.56955		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138	On 20/09/2021	Spot Bond	101.33457	8.34477	101.33457	8.32386				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.93527	103.90444	9.91233				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.98107	103.93140	9.95802				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	30.97831	100.22094	30.90145				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	12.66286	100.59173	12.63133			15,994,085,070.00	159,000	53,000.00	
ACL144	On 20/12/2016	Spot Bond	99.93469	12.04853	99.93469	12.01872				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.63653	100.07603	8.61513				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	67.79670	100.93686	67.62741				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	43.18255	100.27790	43.07535				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	43.02968	100.06196	42.92307				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.84331	100.07446	10.81644				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	55.72376	100.76536	55.58327				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	22.14395	100.06587	22.08908				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.97250	100.06402	21.91806				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	22.30532	100.06760	22.25005				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.82050	100.07424	10.79369				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.42132	100.07047	10.39551				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL158	On 20/03/2015	Spot Bond	100.06619	22.17421	100.06619	22.11927			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	22.28515	100.06739	22.22992			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	14.22578	102.65284	14.19325			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	17.12594	100.06844	17.08350			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	22.22463	100.06674	22.16957			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	45.44594	100.09530	45.33331			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	22.44352	100.18292	22.38786			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	43.15369	100.06691	43.04676			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.89511	108.26890	10.86924			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.78630	100.07386	10.75957			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.81171	103.66222	4.80028			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	22.27506	100.06728	22.21987			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	22.29527	100.06735	22.24003			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.70599	100.07626	10.67946			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.96533	100.07891	8.94311			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.38386	100.07361	8.36309			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	62.66383	100.07223	62.46371			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	31.21150	100.07839	31.13416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL180	On 20/06/2015	Spot Bond	100.07574	22.77839	100.07574	22.72195				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	11.27621	100.08155	11.24826				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.70599	100.07626	10.67946				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	9.02348	100.07944	9.00111				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	10.01103	100.07796	9.98622				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.51709	100.07839	8.49598				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.96166	100.07515	11.93203				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.74600	100.07965	8.72432				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.89761	100.08103	8.87556				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	62.30928	100.06425	62.11032				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	62.34617	100.06489	62.14709				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.94398	100.06989	16.90200				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	17.10380	100.07148	17.06142				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.84392	100.08134	8.82201				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.84392	100.08134	8.82201				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.90340	100.08737	11.87390				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.88451	100.07679	9.86001				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL197	On 20/06/2017	Spot Bond	100.08652	11.81217	100.08652	11.78290			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.84638	100.08684	11.81702			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.90340	100.08737	11.87390			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.94929	85.50175	6.93563			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	9.04236	100.08315	9.01994			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	9.04236	100.08315	9.01994			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01755	100.00000	0.01750			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01691	100.00000	0.01687			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	5.61568	100.00000	5.58564			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	96.62963	103.67806	96.38808			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.54500	100.00000	3.53612			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	25.86960	100.56844	30.69110			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	26.43856	100.63477	31.21867			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	26.81764	100.67892	31.57018			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	15.59710	101.20949	15.55806			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.30311	101.34649	16.26225			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	17.24238	101.52904	17.19909			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	12.07384	108.27946	12.04501			53,273,494,320.00	492,000	4,149,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	124.59492	12.70098	124.59492	12.66723				0.00	0	600,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	32.02123	100.00000	31.94193				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	19.86640	115.64616	19.81637				0.00	0	8,901,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	30.61074	100.00000	30.53493				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.07495	100.00000	15.04140				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.50863	154.79211	4.49405				0.00	0	450,000.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	39.75313	129.92747	39.64334				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	88.95723	101.15622	88.73860				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.30713	99.92565	11.27915				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	13.00807	112.23984	12.97627			837,309,206,400.00	7,460,000	3,980,000.00	
BAW12	On 17/04/2015	Spot Bond	101.18527	20.29473	101.18527	20.24395				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.35339	101.23711	9.32997				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	61.70360	100.00000	61.55080				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.03166	100.00000	9.00904				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	22.89386	114.82122	22.83686				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.26733	99.81750	10.24194				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On 15/09/2013	Spot Bond	100.11329	63.72401	100.11329	63.52044			200,226,580,000.00	2,000,000	500,000.00
BAW5	On 15/09/2013	Spot Bond	103.73691	69.13545	103.73691	68.97604			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	30.02936	99.83571	29.95510			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	35.04275	105.24488	34.96144			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	14.12518	111.52726	14.09083			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	56.67331	100.88946	56.53027			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	18.69751	104.32215	18.64942			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	86.67312	99.81811	86.27794			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	21.15004	102.00706	21.09672			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	21.13438	101.95171	21.08114			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.87760	99.81798	14.84082			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	21.04478	101.94160	20.99176			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.10899	104.59763	14.07261			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	20.35228	99.81335	20.30196			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	20.35228	99.81335	20.30196			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	17.18310	99.81340	17.14062			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.76131	101.35805	17.71679			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	18.68677	102.22265	18.63957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	102.00706	21.15004	102.00706	21.09672			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	18.00385	102.70168	17.95819			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.36393	102.35327	12.33267			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.54676	99.82359	14.51079			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.54812	99.81671	14.51215			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.54812	99.81671	14.51215			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	32.03135	99.82722	31.95216			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	96.80947	99.86832	96.57014			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.64648	97.82330	19.59878			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.61691	103.70924	13.58207			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.93190	99.79214	14.89499			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.86801	100.04409	12.83613			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.65337	99.77076	1.64929			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.50833	92.33087	12.47950			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	60.59115	99.87024	60.39799			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.78476	99.83486	18.73831			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.96550	99.06007	9.94103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.67698	99.81958	0.67531			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	21.86460	104.16088	21.80845			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	19.92582	103.97505	19.87473			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	17.19991	106.00425	17.15504			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.77289	99.75847	14.73639			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.27859	99.75846	0.27790			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.16930	100.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.89869	100.00000	6.88560			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.26188	100.00000	21.20923			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.35070	100.00000	19.30279			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.94488	100.00000	11.91530			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.96219	100.00000	11.93224			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.44192	100.00000	14.40616			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.51368	100.00000	12.48270			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	100.62872	100.20198	100.36547			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	32.23540	102.32067	32.15392			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	19.96863	102.37811	19.91813			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCP67U	On 24/04/2013	Spot Bond			100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond			100.00000		81.47321	100.00000	81.29176			400,000,000,000.00	4,000,000	1,000,000.00	
BD0202	On 31/12/2018	Spot Bond			169.54509		2.12850	169.54509	2.12130				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond			150.32167		10.28373	150.32167	10.25792				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond			150.48996		11.88703	150.48996	11.85716				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond			105.72100		10.30372	105.72100	10.27972				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond			101.02420		39.15278	101.02420	39.05384				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond			101.68745		88.80087	101.68745	88.51211				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond			100.66680		54.81306	100.66680	54.67107				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond			100.64029		55.78727	100.64029	55.64677				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond			104.00756		88.66178	104.00756	88.36878				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond			100.90417		56.83340	100.90417	56.68993				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond			101.68177		96.85218	101.68177	96.60881				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond			100.33377		8.58604	100.33377	8.56472				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond			100.06919		30.70206	100.06919	30.62599				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond			100.00000		33.85364	100.00000	33.76886				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond			100.00000		74.68448	100.00000	74.53917				0.00	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	12.32790	101.11913	12.29707			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.37680	101.12772	12.34583			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.52344	101.15348	12.49211			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.01184	101.23934	12.97926			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.49961	101.32517	13.46579			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.86207	101.56516	14.82475			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.93677	100.00000	5.92206			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.91323	100.93890	9.88848			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.25856	100.99127	10.23294			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.40647	101.01372	10.38047			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.45577	101.02120	10.42964			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.04680	101.11093	11.01917			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.83350	101.23048	11.80388			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.71569	100.00000	3.70648			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.71569	100.00000	3.70648			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.91058	100.10441	9.88602			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.54510	100.11338	10.51896			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.71813	100.11583	10.69156			0.00	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	14.69666	107.76177	14.66172				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.23720	100.12316	11.20934				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	12.15985	100.13609	12.12969				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.66533	100.00000	2.65873				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.66533	100.00000	2.65873				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	34.79515	110.26280	34.71084			7,277,344,800.00	66,000	2,836,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	7.95704	100.53667	7.93766				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	69.97128	96.69296	69.84182				0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	50.20545	99.18162	50.20544				0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	13.62354	100.49749	17.00488				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.32500	100.00000	7.88710				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	6.64108	100.60117	8.29108				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	13.64134	100.49926	17.02717				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	13.93508	100.52855	17.39481				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	14.46881	100.58172	18.06296				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	16.68821	100.80214	20.84275				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond	101.17004	12.92972	101.17004	16.16031			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.10916	92.02742	100.10916	91.57365			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	89.42406	100.17136	89.13517			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	63.89974	100.07370	63.74140			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	81.92016	100.27042	81.74623			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.21611	100.00000	9.19329			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	34.60360	112.83919	34.51818			0.00	0	3,302,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	18.22176	121.22515	18.17412			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.82298	101.55684	13.78828			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	38.77094	100.95576	38.67302			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	18.08371	108.79348	18.04036			0.00	0	8,301,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	16.24168	109.29382	16.20261			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.46973	101.38676	10.44319			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.43877	110.62195	11.41098			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	19.42029	100.52977	19.36450			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.63866	105.82127	13.60669			0.00	0	2,705,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	9.73322	100.81182	9.70947			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	10.77334	105.70562	10.74853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	100.97754	15.36044	100.97754	15.32163			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.63959	100.26196	11.61070			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.95132	123.26011	11.91983			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.65227	119.72199	11.62227			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	13.78373	123.54995	13.74714		1,019,039,987,600.00	8,248,000	30,124,000.00	
CGR10	On 08/12/2016	Spot Bond	100.40002	16.26853	100.40002	16.22810			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	22.10541	107.22537	22.05305			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	27.71350	100.86678	27.64357			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	55.48216	101.10082	55.48215			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	43.94588	102.24997	43.83487			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	27.65489	102.59156	27.58483			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	24.89216	100.41408	24.83030			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	103.09049	100.11325	102.82790			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	47.80962	100.18762	47.69103			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	90.00227	100.07319	89.56930			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	96.23139	100.00000	95.99319			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	96.23139	100.00000	95.99319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN112	On 31/03/2013	Spot Bond	100.00000	96.23139	100.00000	95.99319				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	96.23139	100.00000	95.99319				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	90.00227	100.07319	89.56930				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	90.00227	100.07319	89.56930				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	67.36419	100.53672	67.14821				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	90.02395	100.07373	89.59087				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	89.80721	100.06833	89.37519				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	89.63382	100.06400	89.20265				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	102.43288	100.60353	101.88186				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	23.95231	101.15466	23.89171				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	89.47108	99.83222	89.18289				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	23.83579	101.14186	23.77550				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	62.60932	100.06829	62.40939				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	62.44821	100.06451	62.24880				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.45142	101.20948	24.38953				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	67.97495	100.61649	67.76159				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	67.97259	100.58787	67.75929				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	67.79314	100.59448	67.57567				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140	On 20/06/2013	Spot Bond	100.07482	90.06729	100.07482	89.63400			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	89.91558	100.07103	89.48304			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	62.77043	100.07206	62.56998			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	72.17637	106.64650	72.00614			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	97.80016	103.71200	97.56159			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	69.57485	104.51633	69.41344			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	77.37203	100.85780	77.15329			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	45.40662	100.09542	45.29408			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	64.52004	100.79729	64.35913			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	64.52004	100.79729	64.35913			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	89.40058	101.28023	89.18690			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	27.22773	100.83563	27.15904			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.48974	100.00000	18.44396			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.28670	100.00000	18.24142			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	43.27385	100.00000	43.16548			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	43.27385	100.00000	43.16548			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	43.27385	100.00000	43.16548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On 30/04/2014	Spot Bond	100.00000	43.27385	100.00000	43.16548			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	43.27385	100.00000	43.16548			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	43.27385	100.00000	43.16548			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	17.79700	100.07575	17.75290			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	43.27385	100.00000	43.16548			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	96.36785	100.04314	96.12923			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	96.96630	100.23356	96.72578			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	96.58147	100.08420	96.34223			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	96.58391	100.05746	96.34472			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	42.30895	100.00000	42.20419			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.84199	100.06980	13.80770			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	16.67943	100.15069	16.63808			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.45913	99.78582	11.43353			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	16.67943	100.15069	16.63808			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.99083	101.41261	12.95825			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	49.70402	100.22617	49.58069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN188	On 20/06/2014	Spot Bond	100.17009	50.87846	100.17009	50.75228				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.21758	108.36668	7.20062				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	13.26373	99.52839	13.23174				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.78311	108.34841	2.77630				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	12.89907	102.60151	12.86959				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	51.12451	100.25498	50.99762				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	16.67943	100.15069	16.63808				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	16.67943	100.15069	16.63808				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.84359	107.96614	4.83164				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.87184	107.75628	8.84998				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	16.06313	100.11142	16.02332				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	98.90486	100.00002	98.65572				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	99.41577	100.07054	99.16264				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	90.51377	100.08593	90.07829				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	65.52209	100.10498	65.35968				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	28.22366	101.25895	28.15298				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	28.29579	101.27689	28.22492				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	105.79026	14.97141	105.79026	14.93653			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	28.85805	101.32709	28.77672			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	28.40914	101.30689	28.33797			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.84883	101.18509	10.82168			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.84695	101.19643	10.81980			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.98450	105.99233	14.94954			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.98450	105.99233	14.94954			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	48.07728	107.65143	47.95013			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	48.51087	110.88445	48.37916			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.55369	104.90153	13.52233			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.53045	100.07790	12.49940			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.49816	100.08711	13.46472			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	92.15821	100.16277	91.70131			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	92.17601	100.16385	91.71903			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	27.96005	101.18605	27.89008			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	27.96005	101.18605	27.89008			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	51.26920	100.17539	51.14205			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	89.68755	101.40617	89.47296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN235	On 19/04/2013	Spot Bond	101.40617	89.68755	101.40617	89.47296				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	17.51462	100.16285	17.47118				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.92629	100.71861	9.90128				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.29369	100.07925	11.26571				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.95753	100.51081	21.90410				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	9.53792	100.54638	9.51470				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	9.62562	103.07581	9.60389				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	9.62562	103.07581	9.60389				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.90412	100.51075	21.85081				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.92008	100.51227	21.86674				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	13.79153	99.62826	13.75823				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	13.51104	100.86363	13.47806				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	22.38164	100.17567	22.32613				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	13.24617	100.84631	13.21384				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.90104	99.94994	21.84682				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.90104	99.94994	21.84682				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.90104	99.94994	21.84682				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond	99.94994	21.90104	99.94994	21.84682			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.90104	99.94994	21.84682			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	22.08102	99.94850	22.02636			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.39816	99.94597	10.37242			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.39816	99.94597	10.37242			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.39816	99.94597	10.37242		199,891,940,000.00	2,000,000	1,000,000.00	
CLN259	On 26/03/2017	Spot Bond	99.94597	10.39816	99.94597	10.37242			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.39816	99.94597	10.37242			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.45454	99.94556	10.42866			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.93555	110.57517	12.90414			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	45.21901	100.09271	45.10694			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	37.09872	100.59304	36.99995			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	92.96191	99.85267	92.73323			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	43.51728	100.09928	43.40942			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	43.51728	100.09928	43.40942			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.42303	101.01926	9.39921			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.47390	100.09028	12.44299			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	12.80572	100.79299	12.77448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN271	On 20/06/2017	Spot Bond	100.10632	14.18397	100.10632	14.14881			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.53484	100.07520	10.50873			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.47781	100.07467	10.45185			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.53530	100.07203	10.50920			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.16357	100.58176	9.14124			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.51431	100.62464	10.48870			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.48873	100.62450	10.46317			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.51250	100.07182	10.48644			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	25.39999	100.10367	25.33703			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.90163	100.32695	10.87456			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	22.17442	100.05044	22.11949			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.82693	99.94992	21.77290			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	17.15694	100.07255	17.11444			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.56122	100.08473	11.53257			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.56122	100.08473	11.53257			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.56122	100.08473	11.53257			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.56122	100.08473	11.53257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN288	On 10/08/2017	Spot Bond	100.79550	9.16851	100.79550	9.14538			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	8.44280	100.46527	8.42181			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.69539	99.93367	11.66644			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.69539	99.93367	11.66644			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.58261	99.93449	11.55395			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.45360	99.84728	11.42529			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.58261	99.93449	11.55395			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.53795	99.84633	11.50943			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.67944	100.08705	1.67527			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.45360	99.84728	11.42529			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.48200	99.84728	11.45360			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.53795	99.84633	11.50943			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.24698	100.00000	6.23151			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.36220	100.00000	6.34645			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.67951	100.08579	1.67535			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.68479	100.00000	1.68062			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.68479	100.00000	1.68062			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.68479	100.00000	1.68062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN306	On 18/04/2013	Spot Bond	100.00000		86.69834	100.00000	86.49289			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000		72.27723	100.00000	72.13439			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000		86.69834	100.00000	86.49289			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000		72.27723	100.00000	72.13439			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000		0.96153	100.00000	0.95846			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000		0.96153	100.00000	0.95846			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000		0.92966	100.00000	0.92554			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000		20.05221	100.00000	20.00734			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		20.05221	100.00000	20.00734			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491		0.71373	35.42491	0.71309			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722		88.49109	156.72722	88.16562			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956		101.80945	100.26956	101.54084			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726		101.76139	100.26726	101.49292			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000		154.32710	100.00000	153.90792			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494		137.72512	156.52494	137.20749			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496		101.71333	100.26496	101.44498			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181		96.98790	154.89181	96.60094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On 30/04/2013	Spot Bond	100.90305	86.69773	100.90305	86.49646			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	86.69773	100.90305	86.49646			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.99197	164.96027	4.97285			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	91.55911	98.96405	91.34999			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	91.57745	98.95402	91.36830			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	101.76139	100.26726	101.49292			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	101.76139	100.26726	101.49292			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.72651	100.00000	15.68757			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00051	100.00000	0.00051			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00051	100.00000	0.00051			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	94.43361	102.57148	94.20543			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.94423	127.81539	8.91998			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00009			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00010	150.48996	0.00010			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.85016	80.28000	20.81652			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.90213	80.11138	20.86846			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.55819	101.51920	11.52918			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.55819	101.51920	11.52918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.69935	100.07895	12.66788			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	12.06914	100.07296	12.03923			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.82050	100.07419	10.79370			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	86.81353	101.51807	86.53790			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.93408	100.07839	10.90698			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.66645	101.17107	9.64226			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.92688	100.00000	0.92266			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	19.44350	112.14249	19.39573			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	92.94987	102.77374	92.72865			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.34681	104.83082	11.32056		212,177,579,680.00	2,024,000	1,022,000.00	
COJ05	On 05/06/2023	Spot Bond	123.34967	12.16136	123.34967	12.12930			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	19.59106	109.68398	19.54405			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.60011	116.79754	13.56560		583,520,509,840.00	4,996,000	2,498,000.00	
CPL002	On 29/11/2014	Spot Bond	100.46415	30.45155	100.46415	30.37666			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.26314	100.49279	9.24061			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	21.81603	100.39083	21.76182			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	19.74349	100.94063	19.69364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL010	On 25/02/2013	Spot Bond	100.39538	98.91175	100.39538	98.64338				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	96.04321	100.24848	95.79053				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	95.15686	100.00000	94.92247				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	94.63355	101.22658	94.39848				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	14.82202	100.00000	14.78531				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	102.05567	6.86000	102.01721				0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	86.70060	100.00000	86.50036				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	43.53848	102.15380	43.42859				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	24.34425	102.26580	24.28275				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	62.23922	102.03232	62.08230				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	73.05208	105.76710	72.88372				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	17.43941	127.91650	17.39209				0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.54856	116.63462	8.52689				0.00	0	47,311,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	13.16461	119.62218	13.13112			239,244,360,000.00	2,000,000	102,202,000.00	
E170	On 01/08/2020	Spot Bond	146.45461	9.82026	146.45461	9.79049				0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	17.35595	104.01633	17.31143				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	25.58422	100.57434	25.52054				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond	100.62205	10.42127	100.62205	10.39532			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.24359	100.65378	4.23302			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.72714	100.68546	1.72283			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	12.24139	128.03785	12.20816			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.67500	117.78236	1.67500	117.76693			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.30274	104.49020	2.29720			0.00	0	333,000,000.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.67199	117.22671	9.64737			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	13.84849	117.96601	13.81306			0.00	0	500,000.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.03522	108.44717	12.00645			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	18.94974	100.61804	18.90203			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	55.72002	100.74391	55.57956			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	49.86286	100.55022	49.86285			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		60,600,000,000,000.00	606,000,000	400,000,000.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000	39.17220	100.00000	39.07520			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	100.25618	100.00000	99.99578			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	51.20000	100.00000	40.81963			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	87.59616	100.00000	87.39198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ189U	On 15/05/2013	Spot Bond	100.00000	83.67340	100.00000	83.48704			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	28.88064	124.62183	28.80103			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	25.64544	105.65441	25.58541			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	19.09459	106.40064	19.04461			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.35099	101.27791	10.32507			0.00	0	200,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	26.99723	100.72291	26.92285			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	37.57479	100.66122	37.47474			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	6.85938	100.64003	0.00108			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	38.08958	100.73714	37.98816			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	7.60688	100.71039	0.00107			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	77.29373	100.58516	77.07178			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	37.22067	100.60896	37.12156			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	19.13677	100.62801	19.08163			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	77.30077	100.58802	77.07880			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.31056	100.58833	0.00108			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	6.60998	100.61654	0.00108			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	21.49550	107.62781	21.44471			0.00	0	16,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	11.80415	115.04070	11.77471			0.00	0	265,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	123.79417	8.68631	123.79417	8.66322			6,189,708,500,000.00	50,000,000	261,000,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	10.62482	101.89369	10.60082			407,574,760,000.00	4,000,000	47,018,000.00
ES33	On 15/09/2033	Spot Bond	8.74000	91.54165	8.71500	91.73568			0.00	0	917,045,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.52788	100.52379	16.48765			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	59.82843	101.23849	59.67864			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	94.55191	100.14918	94.30725			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.73389	100.00000	10.70702			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.44551	100.00000	10.41934			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	77.88896	100.72700	77.66583			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	77.94754	100.75346	77.72420			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	78.13496	100.83807	77.91094			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	78.24036	100.88562	78.01595			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	36.34248	106.83968	36.25664			12,179,723,520.00	114,000	14,262,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.30741	102.29365	10.28404			218,703,823,700.00	2,138,000	1,369,000.00
FRB08	On 10/06/2016	Spot Bond	100.22508	13.13906	100.22508	13.10645			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.49089	100.22502	9.46734			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.87058	101.16350	10.84338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01827	101.09860	0.01822			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.23099	109.77327	13.19922		468,731,862,900.00	4,270,000	2,155,000.00	
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.30678	98.22086	10.28166			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	57.56225	100.00000	57.42858			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	86.76499	215.70757	86.34827			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	74.62526	105.50847	74.47074			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.60379	127.58470	2.59647			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.88102	273.62971	2.86741			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.69898	149.98730	2.69070			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.30901	199.45863	2.30024			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	24.76651	121.07209	24.70183			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.11938	100.00000	30.05199			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.11938	100.00000	30.05199			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.72530	52.69690	3.72098			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.51110	33.20196	3.50834			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.78309	31.98407	3.78021			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	55.82165	100.00000	55.53926			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	43.63420	100.55103	43.53666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On 29/04/2013	Spot Bond	101.09338	87.35512	101.09338	87.15152			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	13.10529	100.83125	13.07331			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	47.90848	100.12935	47.78971			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	44.23395	100.07866	44.12433			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	12.80319	100.80714	12.77196			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	12.80319	100.80714	12.77196			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	11.43788	100.52930	11.40943			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	12.62376	100.79281	12.59296			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.47399	100.08975	12.44307			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	100.53666	100.50743	100.00492			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	17.15829	100.15766	17.11574			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.99158	100.07580	10.96434			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.92667	100.08460	11.89711			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	45.75780	100.10209	45.64439			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.62176	98.00000	9.59482			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.32869	100.00000	9.30206			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.99125	100.15523	16.94912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118	On 20/06/2017	Spot Bond	100.08737	11.90340	100.08737	11.87390			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	14.06962	100.10732	14.03475			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	15.03851	100.11620	15.00123			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.41306	100.08283	11.38477			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.39557	102.36455	12.36422			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	16.39474	100.12857	16.35410			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.73235	100.08579	11.70328			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.17184	100.00000	7.15136			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.59834	100.10168	12.56712			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.79395	100.12161	14.75727			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.51754	100.09179	11.48899			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.20743	100.09811	12.17718			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	14.11579	100.11547	14.08080			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	13.18467	100.10701	13.15199			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.67901	100.12057	14.64262			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.50651	100.12805	15.46806			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	14.08131	100.11516	14.04640			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.67898	100.11151	13.64508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC136	On 20/09/2017	Spot Bond	100.09968	12.37989	100.09968	12.34921			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	12.17293	100.09779	12.14277			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.97783	100.12327	14.94071			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.80543	100.12172	14.76874			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.33419	100.11745	14.29865			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	15.00083	100.12348	14.96363			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.89726	100.10439	12.86530			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.56353	100.09221	11.53487			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.90752	100.07700	9.88296			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.65591	100.12940	15.61710			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	32.41654	100.09221	32.33620			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	20.40607	100.10419	20.35549			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	11.95506	100.72629	11.92591			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	19.90549	100.09926	19.85615			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.82757	100.08547	10.80074			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.33684	98.00000	1.33309			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.94257	100.08652	10.91546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC153	On 20/12/2017	Spot Bond	100.07817	10.03403	100.07817	10.00917			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.34456	100.08103	10.31892			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.39159	100.10890	13.35841			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	57.65084	100.20368	57.46653			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	39.10167	100.21459	39.00465			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	60.21865	100.20368	60.02614			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	39.01012	100.19795	38.91335			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.67990	100.07944	1.67574			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.68861	100.38297	0.68690			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.93232	100.00000	0.92829			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	52.06408	100.00000	51.77445			0.00	0	40,000,000.00
FRC165	On 30/09/2013	Spot Bond	100.00000	52.06408	100.00000	51.77445			0.00	0	10,000,000.00
FRC17	On 03/06/2014	Spot Bond	100.57737	44.04479	100.57737	43.94631			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	40.42812	101.33365	40.32682			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	23.73739	100.08266	23.67857			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	18.48959	100.08218	18.44377			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	58.43625	101.28616	58.28988			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.76459	98.45245	10.73831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On 18/02/2013	Spot Bond	115.36525	46.43278	115.36525	46.43277				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	86.26792	101.29693	85.99539				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	43.53018	100.06887	43.42233				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.78317	101.11641	9.75870				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.39636	115.36587	5.38280				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.21697	100.08387	13.18422				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.31825	100.08483	13.28524				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.13364	115.54905	4.12325				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	30.17933	113.64754	30.11663				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.79301	115.36587	3.78348				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.49575	117.71276	5.48172				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.89826	118.00209	9.87714				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.80787	101.27177	10.78080				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.45015	100.00000	20.39951				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	20.08612	100.20020	20.03629				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	18.29400	100.17418	18.24862				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.42663	4.73000	108.40350				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond	100.17741	18.51666	100.17741	18.47074				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.91158	100.07144	11.88207				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	13.14946	100.08326	13.11687				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	34.43175	100.11237	34.34640				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.81462	100.09907	14.77790				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.38711	100.09502	14.35145				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	98.53176	100.06298	98.28089				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	98.54092	100.06521	98.29003				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	98.57850	100.06023	98.32753				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	98.67153	100.06131	98.42032				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.48193	100.08049	11.45348				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	17.40327	100.16123	17.36011				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.47053	100.08038	11.44211				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	25.63067	97.80179	25.56845				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.97113	100.16949	17.92656				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	13.18080	100.83728	13.14862				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	80.72409	99.94942	80.48535				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	81.63647	101.49845	81.39210				0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B1	On 02/08/2013	Spot Bond	99.46188	80.84030	99.46188	80.60214			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	81.33767	103.49133	81.09044			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	81.22398	97.69123	80.98806			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	80.71332	100.87998	80.47288			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	80.96519	101.02852	80.72370			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	81.27444	101.21079	81.03168			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	81.46851	101.32512	81.22497			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.81660	144.28965	18.75863			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	66.21596	100.90946	66.00298		1,009,094,600,000.00	10,000,000	5,000,000.00	
FRJ14	On 20/07/2014	Spot Bond	103.60434	39.52609	103.60434	39.42507		1,284,693,816,000.00	12,400,000	5,600,000.00	
FRJ15	On 04/04/2015	Spot Bond	101.69223	20.59751	101.69223	20.54574		0.00	0	0.00	
FRJ16	On 21/01/2016	Spot Bond	103.43851	15.20185	103.43851	15.16305		0.00	0	0.00	
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.38176	102.25429	9.35806		0.00	0	0.00	
FRJ18	On 21/02/2018	Spot Bond	101.76484	7.71784	101.76484	9.08248		0.00	0	0.00	
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.22266	100.00000	14.19568		0.00	0	0.00	
FRS36	On 07/12/2023	Spot Bond	261.70847	2.98036	261.70847	2.96669		0.00	0	0.00	
FRS37	On 07/12/2023	Spot Bond	273.38978	2.88294	273.38978	2.86932		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond			256.75899	3.02417	256.75899	3.01048				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond			123.65104	2.36959	123.65104	2.36329				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond			101.04016	7.23668	101.04016	7.21859				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond			123.78317	2.61882	123.78317	2.61163				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond			101.29456	13.04580	101.29456	13.01312				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond			101.45459	11.15012	101.45459	11.12215				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond			101.10626	81.09548	101.10626	80.85345				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond			100.92257	7.11170	100.92257	7.09374				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond			100.00005	63.37745	100.00005	63.22051				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond			98.38735	2.27993	98.38735	2.27470				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond			101.21006	95.34313	101.21006	95.10396				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond			100.00000	98.23502	100.00000	97.98633				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond			100.42877	97.86341	100.42877	97.34346				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond			100.00000	0.77988	100.00000	0.77793				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond			104.97509	13.85764	104.97509	13.82181				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond			100.28475	96.63991	100.28475	96.13524				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond			100.19981	94.65853	100.19981	94.17469				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond			100.80772	6.82365	100.80772	6.80643				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	18.28777	101.07593	18.24204				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.51673	100.44759	9.49306				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	43.55286	100.17395	43.44484				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.53723	100.76967	16.49601				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	39.22195	100.98200	39.12397				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	79.11418	100.85889	78.88268				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.35436	102.64440	13.32051				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	57.28131	100.85054	57.13837				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.78231	108.09035	2.77547				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.38130	101.11747	1.72625				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	60.85878	100.16642	60.70785				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	36.88952	107.16699	36.80218			75,016,893,000.00	700,000	351,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	27.31834	108.33117	27.25308			12,349,753,380.00	114,000	1,457,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	15.23956	107.16932	15.20347				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	13.16124	109.08100	13.12962				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	13.20326	117.62764	13.16975				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.72030	108.91524	10.69458				0.00	0	1,305,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	118.59653	10.92708	118.59653	10.89917			0.00	0	500,000.00
FRX31	On 21/02/2031	Spot Bond	109.40010	8.68374	109.40010	13.40191			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.94693	86.57971	11.92334			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.59235	100.55204	16.55106			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.98566	101.32185	15.94560		3,140,977,350,000.00	31,000,000	5,000,000.00	
GFC03	On 10/04/2015	Spot Bond	101.40666	21.06011	101.40666	21.00730			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.66121	107.64302	14.62655			0.00	0	560,000.00
GFC2	On 27/02/2013	Spot Bond	100.00000	107.43397	100.00000	107.14516			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
GPT12	On 28/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	98.11129	100.37860	97.84728			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	93.19201	98.75737	92.95762			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD186	On 08/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.85693	101.20169	7.83727				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.75945	101.57032	9.73495				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	7.98781	100.58455	7.96793				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.14344	100.59878	8.12318				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.44422	100.62628	8.42319				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.21064	100.00000	2.20494				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.81739	100.66039	8.79543				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.33533	100.70773	9.31206				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	31.53197	100.25900	31.45372				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	11.59026	101.08226	11.56096				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	15.65425	101.25499	15.61505				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.71113	100.11004	11.68210				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	27.32006	101.64234	27.25141				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	9.49915	100.23736	9.47558				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.05972	99.99999	12.02985				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	101.18024	20.31081	101.18024	20.25999			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.39806	100.20054	9.37475			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/03/2013	Spot Bond	101.50868	52.45771	101.50868	52.45770			0.00	0	0.00
HMS1B3	On 19/03/2013	Spot Bond	101.50868	52.45771	101.50868	52.45770			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00039	100.00000	50.00038			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	78.47145	100.00000	78.31877			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	84.19297	101.18125	83.93379			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	20.53848	101.21718	20.48707			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	20.74645	107.10005	20.69184			0.00	0	0.00
HMS1C2	On 19/03/2013	Spot Bond	101.59173	52.58492	101.59173	52.58490			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	84.25505	101.22625	83.99558			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	20.84663	101.28016	20.79441			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	18.58736	117.06290	18.53442			0.00	0	0.00
HMS1D2	On 19/03/2013	Spot Bond	101.69896	52.74933	101.69896	52.74931			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	84.36674	101.30724	84.10677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	101.36111	21.24246	101.36111	21.18922			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	19.46363	114.94363	19.40908			0.00	0	0.00
HMS1E2	On 19/03/2013	Spot Bond	102.07916	53.33052	102.07916	53.33050			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	84.51564	101.41519	84.25497			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	21.72574	101.46001	21.67123			0.00	0	0.00
HMS1F2	On 19/03/2013	Spot Bond	102.24978	53.68701	102.24978	53.68700			0.00	0	0.00
HMS1G2	On 19/03/2013	Spot Bond	102.77072	54.53543	102.77072	54.53542			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.62865	120.49879	8.60620		1,318,015,765,020.00	10,938,000	37,169,000.00	
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.83912	278.97229	2.82552			0.00	0	94,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.83533	279.46415	2.82174			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.86458	109.78196	8.84317			0.00	0	29,100,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.84116	110.08516	8.81977			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.16000	112.72960	1.16000	112.71645		11,859,840,000.00	10,224,000	585,612,000.00	
I2038	On 31/01/2038	Spot Bond	1.84000	111.53843	1.84000	111.52333		51,520,000,000.00	28,000,000	341,300,000.00	
I2050	On 31/12/2050	Spot Bond	1.95000	118.36272	1.95000	118.34634		7,800,000,000.00	4,000,000	385,000,000.00	
IBC01	On 16/03/2015	Spot Bond	94.50000	25.34865	94.50000	25.30249			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	28.62115	111.10415	28.55137		51,996,742,200.00	468,000	234,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12		On 12/03/2013	Spot Bond	100.38955	101.32975	100.38955	101.06559		0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	101.98179	22.71751	101.98179	22.66026	203,963,580,000.00		2,000,000	1,000,000.00
IBL14		On 28/06/2015	Spot Bond	100.56090	22.03181	100.56090	21.97699		0.00	0	0.00
IBL15		On 28/06/2013	Spot Bond	99.93156	86.48457	99.93156	86.08440	999,315,600,000.00		10,000,000	5,000,000.00
IBL18		On 10/12/2013	Spot Bond	100.23834	64.90402	100.23834	64.74295		0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	100.38793	43.72420	100.38793	43.61556		0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	104.99431	49.51986	104.99431	49.40454		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	110.23108	18.90584	110.23108	18.86004		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	114.54738	13.91481	114.54738	13.88004		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	103.99743	45.51088	103.99743	45.40631		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	101.06758	39.50269	101.06758	39.40394		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.58995	36.99849	100.58995	36.89997		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	111.22906	30.29091	111.22906	30.21445		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	108.02289	12.23608	108.02289	12.20693		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	100.81617	26.69635	100.81617	26.62902		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	100.86946	10.07504	100.86946	10.04961		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	123.12082	3.56018	123.12082	3.55076		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	127.68743	2.29499	127.68743	2.28873		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	99.85267	21.38049	99.85267	21.32761			0.00	0	20,000,000.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.83965	99.84531	9.81533			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	12.39995	108.72274	12.37040			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	22.26903	100.33316	22.21372			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	10.31438	100.11008	10.28882			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	14.30388	100.65809	14.26785			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.71002	102.66026	9.68795			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.26564	99.50921	8.24722			0.00	0	100,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	90.01131	100.00000	89.80813			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00148	100.00000	0.00148			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	22.88337	100.89947	22.83207			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	22.88337	100.89947	22.83207			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.83590	101.97863	8.81580			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.67780	100.89947	8.65835			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.67834	100.90751	15.63921			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.44588	100.84756	15.40735			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.67154	99.83295	15.63279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	114.58662	20.96226	114.58662	20.91016				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	30.63979	99.86601	30.56401				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	30.63979	99.86601	30.56401				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.65731	100.72296	9.62514				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.65605	100.00000	8.63462				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	82.83130	101.81841	82.57813				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	79.53383	101.39919	79.29874				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	77.95457	101.19088	77.72917				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	28.77006	103.56174	28.70380				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	66.46375	100.41740	66.25550				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	54.69519	100.58388	54.55751				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	88.37379	101.41671	88.17515				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.96438	101.24311	16.92143				0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678				0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761				0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	50.22724	99.09525	50.22723				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND309	On 26/02/2013	Spot Bond	98.99412	98.66206	98.99412	98.39876			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	96.85125	98.88812	96.59778			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	95.10917	98.78695	94.86497			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	93.43202	98.68599	93.19659			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.59480	100,000.00000	0.58526			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND326	On 02/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	63.03594	100.00000	62.91635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND344	On 29/10/2013	Spot Bond	100.00000	62.20354	100.00000	62.08552				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	61.38212	100.00000	61.26567				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	60.57155	100.00000	60.45664				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	59.77169	100.00000	59.65829				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	58.98239	100.00000	58.87049				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	58.20351	100.00000	58.09309				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	57.43492	100.00000	57.32595				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	56.67647	100.00000	56.56895				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	80.82005	100.81810	80.57868				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	80.73654	100.00000	80.50847				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	83.63613	100.70818	83.45045				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	17.97042	101.98370	17.92513				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	17.75331	106.31357	17.70687				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	17.07119	104.39662	17.02725				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.61997	99.99991	9.59614				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	103.83367	100.00000	103.55530				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING135	On 10/12/2014	Spot Bond	100.36848	34.11817	100.36848	34.03340			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.21010	100.00021	11.18234			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	98.77930	100.00000	98.52666			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.50876	6.50000	102.49075			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	92.52483	101.36114	92.29473			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	90.27716	101.10456	90.05806			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.61832	100.08473	11.58952			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	29.06500	101.44140	28.99210			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	101.48276	100.25042	101.21506			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	95.30623	100.25042	94.81635			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	98.52119	100.08567	98.26902			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	98.31658	100.07206	98.06561			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	103.37496	100.37849	103.09679			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	98.94387	100.38408	98.42665			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	66.22702	100.38408	66.01957			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	103.38476	100.37919	103.10656			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	16.49477	100.00000	16.45481			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.55665	100.00000	10.53108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING183	On 11/06/2013	Spot Bond	100.27920	91.40670	100.27920	90.97239			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	87.79562	100.08647	87.36911			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	88.84730	100.00000	88.55790			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	86.42040	100.00000	86.08673			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	87.75857	100.00000	87.55352			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	51.46032	100.00000	100.00000			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	51.46032	100.00000	100.00000			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	51.48288	100.00000	100.00000			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	51.50972	100.00000	100.00000			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	86.71415	100.90615	86.51283			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	56.78586	100.92542	56.64249			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	56.78586	100.92542	56.64249			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	59.23651	101.29332	59.08813			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	50.18718	100.00000	50.06290			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	31.26423	102.06095	31.18540			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	24.05098	101.68471	23.98986			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	66.68963	100.42003	66.52387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	101.24581	20.60490	101.24581	20.55330			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.70128	101.27443	12.66947			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.54644	101.29354	9.52253			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.83547	107.00679	13.80293			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	48.04565	105.51634	47.93332			0.00	0	1,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	17.14291	100.55058	17.10024			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.13349	111.16948	14.09902		565,852,653,200.00	5,090,000	15,430,000.00	
IV012	On 26/11/2014	Spot Bond	100.64446	33.84772	100.64446	33.76525			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	23.54444	100.00026	23.48614			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	23.63340	106.83400	23.57788			0.00	0	500,000.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.63249	100.08056	10.60613			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.54490	100.38986	9.52119			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.50472	117.02647	2.49834		1,098,644,500,360.00	9,388,000	4,694,000.00	
IV019	On 31/03/2028	Spot Bond	129.51692	3.13885	129.51692	3.12999			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	66.22278	100.38643	66.01305			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.66591	99.81973	8.64448			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.30029	101.53934	8.27946			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.20977	101.19270	8.18922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	100.25130	0.28455	100.25130	0.28385			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.71077	99.94061	8.68921			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	58.53798	100.95973	58.39178			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.31953	92.45654	2.31446			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.24783	95.34778	2.24281			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	54.16688	100.52241	54.02669			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	99.98076	103.46133	99.72556		2,069,226,600,000.00	20,000,000	50,000,000.00	
IV07	On 31/03/2013	Spot Bond	99.88087	96.49130	99.88087	96.25271			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	16.66398	114.89453	16.62224			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.03504	101.30356	10.00962			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.10554	129.51692	3.09677		241,678,572,720.00	1,866,000	933,000.00	
IWA208	On 23/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IWA229	On 19/07/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IWA308	On 21/02/2013	Spot Bond	99.06633	50.23451	99.06633	99.72932			0.00	0	0.00
IWA309	On 28/02/2013	Spot Bond	98.96527	98.13739	98.96527	97.87695			0.00	0	0.00
IWA310	On 07/03/2013	Spot Bond	98.85919	96.34667	98.85919	96.09591			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA311	On 14/03/2013	Spot Bond	98.75808	94.62352	98.75808	94.38188			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA329	On 22/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA346	On 14/11/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	88.29699	99.74330	88.01640			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.40555	100.81205	7.38687			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	39.05575	101.01716	38.95816		2,626,446,160,000.00	26,000,000	5,000,000.00	
IVC005	On 27/07/2015	Spot Bond	101.02507	20.13966	101.02507	20.08933		0.00	0	0.00	
IVC006	On 28/01/2016	Spot Bond	100.00000	9.11659	100.00000	9.09402		23,800,000,000,000.00	238,000,000	229,000,000.00	
IVF002	On 01/08/2013	Spot Bond	100.81807	80.82006	100.81807	80.57868			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	84.68303	100.65963	84.49083			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	81.08108	100.00000	80.83832			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	86.26902	100.00000	86.07645			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	52.10652	100.00000	51.97604			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	54.20456	100.00000	54.07034			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	15.49104	101.04078	15.45233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.98052	100.00000	27.91123			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	88.80543	100.00000	88.60081			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	88.51882	100.00000	88.31486			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	110.34090	104.62962	110.03170			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.38125	102.42188	2.37582			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.03892	101.21431	10.01351			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	96.72500	100.00000	96.48617			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	12.55038	153.49881	12.51095			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	57.78517	101.46222	57.64021			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.77649	100.47188	21.72234			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	9.81505	103.08494	9.79254			0.00	0	4,207,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.49266	101.72477	1.48929			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	10.15469	100.30391	10.12948			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	21.50727	100.60223	21.45918			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.14580	100.33330	4.13550			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037		100,000,000,000,000.00	000,000,000	1,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ020	On 02/08/2013	Spot Bond	100.80210	80.57977	100.80210	80.33986			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	95.34977	98.89515	95.10407			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	59.38170	101.14527	59.23315			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	96.34310	98.95948	96.09210			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	88.11844	98.43044	87.90954			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	50.20830	99.17027	99.72904			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	75.41322	100.00000	99.99993			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	90.11159	101.29323	89.89411			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	40.49238	101.31233	40.39092			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	97.34055	100.54173	96.82554			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	43.82781	100.58073	43.72108			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	28.50944	101.30733	28.43802			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	20.19000	101.17095	20.13948			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.24004	99.84625	16.19943			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond	99.84060	8.88017	99.84060	8.85796			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	61.87889	100.25866	61.72359			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	57.52853	101.08567	57.38468			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	57.95161	100.00000	57.80811			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	53.33754	100.00000	53.33753			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	55.08023	100.00000	54.94231			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	41.24212	100.00000	41.14000			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.19483	100.00000	25.13244			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.02113	100.00000	26.95347			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.39519	100.00000	6.37935			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.61325	100.00000	15.57459			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.60251	109.95029	11.57461			0.00	0	1,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	31.57011	100.21678	31.49179			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	60.85395	100.18427	60.70301			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	24.88404	100.20050	24.82231			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	33.41432	101.34831	33.33914			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	33.46538	101.35889	33.39007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.74064	101.41174	13.70970			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.04491	103.44664	8.02640			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.71264	103.61067	7.69487			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	16.20407	101.86568	16.16746			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.63909	104.35890	10.61445			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.71949	104.67108	10.69459			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	29.69865	106.18586	29.62924			0.00	0	59,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	16.57188	100.06286	16.53083			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.09280	100.06556	8.07275			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.18345	110.15502	11.15327			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	21.79040	107.16233	21.73881		59,968,039,868.00		559,600	25,579,800.00
MIL01	On 31/05/2015	Spot Bond	100.44922	21.85273	100.44922	21.79839			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	12.66362	104.78971	12.63435			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	96.24120	100.42970	95.72718			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.32311	104.79935	12.29461			0.00	0	6,203,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	36.77444	110.61908	36.68511			0.00	0	407,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	20.44813	110.59153	20.39847			0.00	0	10,100,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.35819	115.34633	11.32966			0.00	0	3,002,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05	On 28/10/2013	Spot Bond	102.81634	62.39411	102.81634	62.25206				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	93.19096	98.77372	92.95653				0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	88.74522	98.48888	88.53321				0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.94435	100.00000	5.92947				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15748	100.00000	0.15709				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.22378	100.00000	6.20820				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.29999	100.00000	6.28422				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.78543	100.89771	5.77082				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.86370	100.61875	5.84894				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	5.97005	100.62967	5.95502				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.02019	100.63509	6.00503				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.08035	100.64159	6.06504				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.23072	100.65787	6.21503				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.33094	100.66881	6.31499				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.44116	100.68074	6.42493				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.54134	100.69157	6.52485				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	100.69687	6.59143	100.69687	6.57481		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	100.76218	7.19196	100.76218	7.17383		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	100.83813	7.89166	100.83813	7.87174		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.15748	100.00000	0.15709		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.15748	100.00000	0.15709		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	103.67668	9.92380	103.67668	9.90092		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.36748	39.32715	101.36748	39.22858		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	100.92433	27.07314	100.92433	27.00554	20,184,866,000,000.00	200,000,000	100,000,000.00	
NBK12B		On 20/02/2015	Spot Bond	100.76441	25.59098	100.76441	25.52646		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	100.97362	9.52077	100.97362	8.85385		0.00	0	300,000.00
NBK14B		On 27/08/2015	Spot Bond	100.60434	17.32670	100.60434	17.28450	150,906,510,000.00	1,500,000	1,500,000.00	
NBK15B		On 27/08/2017	Spot Bond	100.47967	9.52994	100.47967	9.50676		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	112.76469	23.03590	112.76469	22.97907	187,640,444,160.00	1,664,000	8,740,000.00	
NBK2B		On 15/09/2015	Spot Bond	100.61353	17.93482	100.61353	17.89016		0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	122.79495	14.52280	122.79495	14.48445	426,344,066,400.00	3,472,000	5,740,000.00	
NBK4		On 28/10/2024	Spot Bond	32.99078	3.57679	32.99078	3.57399		0.00	0	0.00
NBK5B		On 19/04/2013	Spot Bond	101.43082	89.15799	101.43082	88.94461	162,289,312,000.00	1,600,000	400,000.00	
NBK6A		On 19/04/2015	Spot Bond	108.29303	26.11682	108.29303	26.05479		0.00	0	9,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	101.23516	20.62655	101.23516	20.57491				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.89840	101.30698	7.87862				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	48.27517	104.56520	48.16313				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	42.73527	100.00004	42.62944			10,000,004,000,000.00	100,000,000	70,000,000.00	
NBK9A	On 23/03/2016	Spot Bond	109.74955	18.44944	109.74955	18.40491			3,858,355,179,800.00	35,156,000	17,315,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.37019	100.00006	13.33708				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	109.41641	119.17407	109.09027				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	103.15515	100.33399	102.88282				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	34.98799	100.00000	34.92161				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	44.19345	100.00000	44.10961				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	33.36572	100.00000	33.30241				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	31.63791	100.00000	31.57788				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	24.08315	100.55018	24.02452				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	101.39514	100.22266	101.13122				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	98.14502	99.94761	97.89854				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	97.83430	99.94811	97.58922				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	97.83430	99.94811	97.58922				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN53	On 26/03/2013	Spot Bond	99.94811	97.83430	99.94811	97.58922			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.62277	99.86407	22.56682			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	21.48400	101.50309	21.43009			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	21.06029	101.36582	21.00751			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	23.72451	100.40506	23.66555			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.53587	80.20911	19.50437			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.74981	100.38119	17.70571			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.41337	100.00000	14.38602			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	15.49580	101.10639	15.45705			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	16.10015	101.21257	16.05985			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.40522	101.03995	15.36672			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.44523	101.41775	13.41152			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.79924	76.11506	15.77476			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	64.71652	100.41337	64.50925			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	43.64477	100.10537	43.53660			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	43.56619	100.10374	43.45820			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.35451	99.82783	21.30171			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.09253	100.74066	9.06961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.39568	100.07228	9.37240				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.75753	100.06803	16.71601				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.00144	101.43571	8.97886				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	23.37120	110.75661	23.31437				5,980,856,940.00	54,000	27,000.00
NED6	On 20/09/2013	Spot Bond	105.36061	69.13393	105.36061	68.97249				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	48.87565	106.42411	48.76057				7,023,991,260.00	66,000	3,137,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.49282	101.17472	8.47156				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	16.37463	119.90407	16.33219				389,928,035,640.00	3,252,000	1,626,000.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	9.39806	108.97397	9.37265				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	94.86080	98.87170	94.61767				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	19.91082	100.47393	19.86131				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.51943	156.96491	5.50141				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.79944	115.40836	8.77732				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	94.61942	98.83767	94.37761				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	76.99045	97.39714	76.83260				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	61.00290	100.19307	60.85158				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.76064	114.59979	11.72847				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.63127	100.55569	12.60052			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	44.27239	100.53494	44.16462			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	99.45680	100.49411	98.91948			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.56294	100.52625	21.51046			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.78469	116.99821	11.75186			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	44.46205	100.56446	44.35379			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	99.45664	100.52540	98.91915			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	21.71516	100.54276	21.66230			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	12.22122	114.44931	12.18783			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	44.68510	100.59918	44.57627			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	99.45641	100.56709	98.91870			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.99549	100.57314	21.94193			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	102.71059	100.57316	102.15525			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	102.90942	100.58790	102.35293			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	103.15771	100.65124	102.59953			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	103.48063	100.70756	102.92038			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	10.51423	100.72887	10.48860			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.89012	100.67612	13.85627			0.00	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	67.90197	134.34526	67.70374				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	45.57065	108.59837	45.46157				0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	12.53295	125.30314	12.49949				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	96.23139	100.00000	95.99319				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.53921	134.80590	12.50356			1,026,412,122,600.00		7,614,000	8,307,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.89872	171.14853	4.88169				0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.47076	135.14144	11.43826				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	89.33526	101.23304	89.12132				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	40.06251	101.21485	39.96222				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	39.94290	101.18197	39.84294				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	10.68889	101.47481	10.66266				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	27.15053	100.95122	27.08197				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	82.21949	100.91565	81.97225				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	20.01775	101.05067	19.96772			3,031,520,100,000.00		30,000,000	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.29256	100.00000	15.25469				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.34228	100.00000	15.30429				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.37211	100.00000	15.33405				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.08816	100.00000	16.04832			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.88375	100.00000	16.84195			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.85626	100.00000	21.80213			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	19.93582	108.19161	19.88851		159,258,049,920.00	1,472,000	92,543,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.79477	100.00000	5.78026			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.05729	104.37000	16.02588			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.36909	100.00000	23.31122			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.72030	100.00000	6.70366			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	92.84654	100.19068	92.38384			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	98.37659	100.38733	98.11113			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	52.63056	100.00000	52.53071			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	70.73379	100.00000	70.60448			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	49.88083	100.47782	99.72547			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	43.80617	100.10564	43.69758			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	38.68058	100.09773	38.58141			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	91.60575	100.09376	91.15411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9D	On 15/06/2013	Spot Bond	100.09863	91.73891	100.09863	91.28659				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	63.48619	100.10500	63.28340				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	43.94044	100.10840	43.83152				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	38.67927	100.10173	38.58009				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	91.96085	100.10673	91.50740				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	63.53282	100.10663	63.32988				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	44.24056	100.11457	44.13090				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	38.67769	100.10653	38.57852				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	92.36033	100.12130	91.90486				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	44.57228	100.12138	44.46178				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	38.67585	100.11212	38.57668				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	92.71541	100.13423	92.25814				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	54.94706	100.68448	54.80862				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	38.27937	116.98567	38.18101				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	30.93344	91.25497	30.86927				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.87183	40.60007	0.87095				0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Spot Bond	5.34000	125.21091	5.34000	125.19269		130,781,496,689,220.00	490,916,983	6,727,089,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	24.11773	124.15418	24.05275		0.00	0	0.00	
R158P	On 15/09/2015	Spot Bond	86.87026	15.76454	86.87026	15.73316		0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	130.95502	18.51628	130.95502	18.46425		0.00	0	0.00	
R159P	On 15/09/2016	Spot Bond	82.70497	8.50368	82.70497	8.48744		0.00	0	0.00	
R179	On 01/08/2013	Spot Bond	107.05466	71.32117	107.05466	71.17936		0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	7.30000	129.34037	7.28000	129.51968		50,389,373,163,400.00	902,653,858	0,183,556,791.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.78663	38.29047	0.78587		0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	36.16829	0.72251	36.16829	0.72185		0.00	0	0.00	
R189	On 31/03/2013	Spot Bond	217.34968	183.00894	217.31594	182.11444		0.00	0	567,000,000.00	
R197	On 07/12/2023	Spot Bond	0.97000	286.32288	0.98000	286.04287		75,258,808,000.00	77,586,400	121,777,000.00	
R201	On 21/12/2014	Spot Bond	5.20500	107.58921	5.20000	107.58301		6,983,253,022,560.00	341,643,232	869,966,616.00	
R202	On 07/12/2033	Spot Bond	1.78000	213.14711	1.78000	213.11864		496,286,072,000.00	278,812,400	1,101,435,000.00	
R2023	On 28/02/2023	Spot Bond	6.79500	106.71182	6.78000	106.80464		22,558,210,875,000.00	319,825,000	2,152,395,000.00	
R203	On 15/09/2017	Spot Bond	5.80000	113.31321	5.78000	113.37915		12,722,706,000,000.00	193,570,000	5,825,557,000.00	
R204	On 21/12/2018	Spot Bond	6.06000	110.75868	6.05000	110.79182		4,979,929,714,800.00	821,770,580	6,170,470,234.00	
R2048	On 28/02/2048	Spot Bond	108.88836	7.90180	108.88836	7.88285		369,567,093,840,000.00	394,000,000	1,779,000,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	41.52196	100.00000	41.41914		0.00	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 15/01/2014	Spot Bond	5.20000	102.75103	5.19500	102.74089			6,597,106,635,600.00	268,674,353	1,820,877,353.00
R207	On 15/01/2020	Spot Bond	6.30500	105.95245	6.29500	105.99133			17,720,366,947,010.00	810,526,082	6,671,210,341.00
R208	On 31/03/2021	Spot Bond	6.45500	104.50056	6.44000	104.57700			46,342,745,329,620.00	179,356,364	9,164,286,389.00
R209	On 31/03/2036	Spot Bond	8.17500	82.61282	8.15000	82.81274			6,044,698,005,000.00	739,412,600	9,741,005,353.00
R210	On 31/03/2028	Spot Bond	1.47500	164.42506	1.47500	164.40448			20,729,650,000.00	14,054,000	371,560,000.00
R211	On 31/01/2017	Spot Bond	0.30000	114.37367	-0.30000	114.36397			(3,600,000,000.00)	12,000,000	1,275,385,000.00
R212	On 31/01/2022	Spot Bond	0.81000	133.36813	0.81000	133.35384			135,673,955,100.00	167,498,710	2,089,654,785.00
R213	On 28/02/2031	Spot Bond	7.87500	91.51875	7.85000	91.72364			7,887,600,000,000.00	001,600,000	4,593,607,000.00
R214	On 28/02/2041	Spot Bond	84.68795	7.57114	84.68795	7.55639			246,399,590,525,000.00	909,500,000	5,787,700,000.00
R223C	On 15/03/2013	Spot Bond	98.99493	94.36916	98.99493	94.12825			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	64.26611	96.64575	64.12629			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	44.07030	94.28171	43.97636			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	30.73030	91.87036	30.66620			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	21.98444	88.83566	21.93984			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	15.76454	86.87026	15.73316			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.47233	84.86749	11.44993			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.50368	82.70497	8.48744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On 21/06/2013	Spot Bond	97.62766	75.70208	97.62766	75.54911			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	52.41795	95.17874	52.30596			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	36.28530	92.80992	36.20938			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	25.47913	90.60553	25.42687			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	18.35527	87.76872	18.31862			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.25564	85.82547	13.22966			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.74397	83.71772	9.72527			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.30943	81.42381	7.29573			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.86871	77.48625	5.85816			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.59234	75.13464	4.58430			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.74809	72.16183	3.74175			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.00560	70.13136	3.00064			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.44020	68.17127	2.43627			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.00935	66.23386	2.00619			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.79949	63.06100	1.79679			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.52488	61.24492	1.52265			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.34328	59.05342	1.34138			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.16122	57.39997	1.15962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	55.80907	1.01293	55.80907	1.01156				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.89114	54.27807	0.88996				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.78688	52.85822	0.78586				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.69966	51.49553	0.69878				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.05857	44.45722	1.05740				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.98648	43.11572	0.98542				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.92481	41.83089	0.92385				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.87183	40.60007	0.87095				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.82615	39.42073	0.82533				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.78663	38.29047	0.78587				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.75234	37.20704	0.75163				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.72251	36.16829	0.72185				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	46.47082	100.16140	46.35558				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	85.38137	101.36584	85.11486				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.75544	101.68455	14.71835				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.87752	100.60342	22.82180			1,006,034,200,000.00	10,000,000	0.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.41368	100.00000	2.40770				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC08	On 08/03/2013	Spot Bond	100.25681	102.40574	100.25681	102.13629			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	96.30910	100.32689	95.81116			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	96.30954	100.32010	95.81163			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	65.38458	100.32441	65.17533			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.29801	101.54349	21.24454			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	86.32419	100.00000	86.19180			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	96.29671	100.26310	96.04266			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	28.11431	101.21857	28.04394			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	18.94897	100.60466	18.90126			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	60.48936	101.28378	60.33786			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.21836	100.77784	8.19763		1,310,111,920,000.00	13,000,000	8,000,000.00	
RES17	On 09/04/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.45697	100.00000	8.43579			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	45.21540	100.38116	45.10305			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	107.10838	100.60804	106.81951			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	107.74522	100.65009	107.45452			0.00	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	32.80187	102.09902	32.72092			1,020,990,200,000.00	10,000,000	5,000,000.00
RP005	On 31/03/2017	Spot Bond	99.79665	14.41314	99.79665	14.37751			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.08486	101.65073	12.05416			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.50647	101.46985	15.46713			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.50647	101.46985	15.46713			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	85.17276	101.38750	84.90767			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	65.97286	100.62446	65.76578			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	64.54102	100.24328	64.33461			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	60.34764	101.50905	60.19619			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.28248	99.91990	15.24466			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.32693	99.90988	13.29395			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	90.97948	100.25061	90.52582			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.21727	100.36848	10.19188			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	55.29044	100.00000	55.15353			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	100.31246	12.95000	100.27769			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	46.49666	100.51732	46.38098			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	40.56453	100.00000	40.46626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	100.62598	31.64495	100.62598	31.56786			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.43040	5.25000	100.41601			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.72517	100.00000	0.72338			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.93373	100.00000	3.92399			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.05433	100.00000	9.03166			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	18.81385	101.48404	18.77124			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.82140	115.23085	11.79189		182,525,666,400.00	1,584,000	5,694,000.00	
SBC2	On 28/04/2016	Spot Bond	104.86804	10.21541	104.86804	10.19536			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.82172	114.56238	14.78468		544,629,554,520.00	4,754,000	32,077,000.00	
SBK13	On 24/11/2016	Spot Bond	100.56539	13.03310	100.56539	13.00137			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.34543	107.95466	12.31619		641,250,680,400.00	5,940,000	17,970,000.00	
SBK15	On 23/01/2022	Spot Bond	101.20234	7.56161	101.20234	7.54268			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.55470	100.11990	8.53349			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.60014	101.08312	7.58093			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.96480	101.24095	7.94486			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.94189	101.21627	7.92201			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	24.19379	107.37565	24.13641		91,913,556,400.00	856,000	14,931,000.00	
SBK8	On 10/04/2013	Spot Bond	102.36256	95.36285	102.36256	95.12772		6,346,478,720.00	62,000	2,731,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	105.03639	12.12068	105.03639	12.09260			443,673,711,360.00	4,224,000	8,614,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	45.32813	132.16219	45.19814			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	53.72102	162.56493	53.54474			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	88.68242	155.18315	88.35900			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	24.96844	120.12124	24.90364			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	24.88753	120.50039	24.82278			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	24.84715	120.69056	24.78242			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	94.40913	143.06048	94.07451			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	13.15446	106.46393	13.12347			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	24.93085	120.29708	24.86608			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	24.91063	120.39190	24.84587			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	86.77302	215.59863	86.35644			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	96.23139	100.00000	95.99319			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.24632	100.10760	9.22340			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	44.49604	99.06612	46.12476			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	31.96965	100.00010	31.89048			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.54244	99.81852	11.51391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On 03/07/2013	Spot Bond	99.79990	89.04506	99.79990	88.76016			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	56.28002	100.00000	56.13910			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.36854	109.84578	13.33625			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	55.88260	100.78863	55.74167			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.07238	100.87410	12.04224			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.34791	99.99987	8.32724			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.32144	100.00000	1.31850			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.97443	99.99997	8.95221			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.48697	113.08735	10.46118			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.65054	109.22356	11.62252		895,633,192,000.00	8,200,000	4,100,000.00	
SBS21	On 15/05/2026	Spot Bond	100.77436	7.33798	100.77436	7.31948			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.61329	100.47821	21.56070			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	8.98980	100.50480	8.96792			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.06814	100.51996	7.05094			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.66999	106.95022	10.64477			0.00	0	2,911,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	9.76279	102.76906	9.74044			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.39855	104.14309	10.37449		160,380,358,600.00	1,540,000	1,273,000.00	
SBS7	On 26/03/2013	Spot Bond	103.79928	101.48138	103.79928	101.21823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	120.54819	14.39903	120.54819	14.36155				0.00	0	1,004,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	84.94335	120.15971	84.74169				0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.88870	272.67152	2.87508				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.37817	123.12082	4.36658				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.71107	114.44000	10.68117				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.16458	100.00000	4.15426				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23050	82.63494	0.23000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond	120.42805		4.66477	120.42805	4.65224			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.50876	6.50000	102.49075			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305		12.62163	100.12305	12.59034			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484		85.98525	99.88484	85.58938			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542		22.13733	99.87542	22.08257			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421		10.83523	100.24421	10.80834			0.00	0	1,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523		12.05378	103.11523	12.02628			0.00	0	100,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161		1.70349	100.24161	1.69926			0.00	0	20,000,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322		69.52942	105.71322	69.39603			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955		12.80572	112.32955	12.77421			147,151,710,500.00	1,310,000	9,055,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711		80.95570	101.56711	80.78925			771,910,036.00	7,600	3,800.00
SNT01	On 15/09/2017	Spot Bond	105.65786		13.25871	105.65786	13.22766			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059		36.71249	100.80059	30.50263			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343		11.50935	100.58343	10.46588			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342		18.67613	100.81342	16.14129			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796		8.55677	100.58796	8.12222			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630		15.30162	107.52630	15.26548			1,299,347,809,200.00	12,084,000	5,062,000.00
SSA02	On 20/04/2015	Spot Bond	101.25454		20.28115	101.25454	20.23037			1,721,327,180,000.00	17,000,000	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA03	On 22/04/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	9.48558	100.41357	9.46201			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.79280	99.94314	10.76608			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.54209	101.14726	9.51823			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.90511	94.17275	9.88414			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.93579	93.82087	9.91482			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	29.28750	104.67610	29.21984			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.08499	101.56575	8.06667			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.69614	100.11486	10.66962			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	13.04099	107.35953	13.01006			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	24.64589	121.64737	24.58128			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.04690	105.50721	2.04193			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.52653	100.00000	10.50726			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN881	On 23/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	50.20049	99.20138	50.20048			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	50.20031	99.20211	50.20030			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	50.20412	99.18693	50.20411			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	99.72911	99.14341	99.45968			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	98.92565	99.09929	98.66066			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	98.66093	99.07862	98.39741			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	97.87548	99.03521	97.61625			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	93.66277	98.78368	93.42595			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN970	On 19/04/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372		400,000,000,000.00		4,000,000	1,000,000.00
SYN973	On 03/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	81.29176	100.00000	100.00000		206,000,000,000,000.00		060,000,000	404,000,000.00
SYN977	On 16/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		113,200,000,000,000.00		132,000,000	502,000,000.00
SYN978	On 20/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	22.94507	119.55998	22.88606			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.44946	111.67266	11.42160			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	40.40868	100.00000	40.31825			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	27.30335	100.00000	27.23574			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	48.49522	104.23307	48.38296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS103	On 14/03/2013	Spot Bond	98.86706	94.61790	98.86706	94.37603			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	90.38870	101.16928	90.16920			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	89.09892	101.07247	88.88584			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	19.43694	100.91059	19.38841			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.91949	110.02135	12.88824			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	102.43691	100.30600	102.16511			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	54.39262	100.55190	54.25182			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	54.76546	100.62855	54.62755			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.92178	101.17076	6.90446			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.13467	101.20716	7.11682			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.18696	103.42947	8.16813			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.06167	100.80622	9.03907			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.32134	100.83814	9.29809			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.73350	100.90574	2.72734			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.86594	100.17362	6.84891			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.13704	100.18041	7.11934			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.80709	100.00000	2.80081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.59192	101.28535	7.57290				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.78842	100.89554	9.76399				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.56803	101.45249	8.54654				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.64876	101.00134	10.62216				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.56883	102.14068	12.53711				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.23980	101.44362	14.20408				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.50492	101.20953	12.47362				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.28225	101.06155	6.26655				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.76202	101.14347	6.74510				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.81759	105.45079	6.79989				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.71941	101.30716	7.70006				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.14400	101.37985	8.12358				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.61068	102.14790	12.57886				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.21988	101.15653	12.18931				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.45574	101.18212	15.41706				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.45580	101.20040	12.42462				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.92106	101.18212	6.90374				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.02751	101.20040	7.00991			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.08071	101.20953	7.06299			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.29853	101.17116	12.26776			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.45580	101.20040	12.42462			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.99585	101.30089	12.96330			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.61234	101.30089	7.59327			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.99585	101.30089	12.96330			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.77995	101.44699	13.74539			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.67294	101.48350	8.65117			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.73099	101.43786	13.69656			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.62666	102.16719	17.58216			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.88050	102.21271	12.84797			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.77193	102.19450	17.72706			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	61.79213	99.87885	61.63928			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	27.02003	111.48563	26.95433			0.00	0	1,903,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.52594	102.36770	6.51338			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.96036	111.51511	11.93112		22,972,112,660.00	206,000	993,810,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	13.17528	120.69176	13.14095		0.00	0	254,106,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	122.92168	11.66583	122.92168	11.63499			0.00	0	111,300,000.00
TN25	On 19/08/2025	Spot Bond	112.54971	8.48376	112.54971	8.46287		9,428,514,306,120.00		83,772,000	158,586,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.62387	105.64973	10.59900		45,429,383,900.00		430,000	7,624,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.42409	100.66243	6.40791			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.57428	100.67816	6.55772			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.76443	100.69808	6.74739			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.78445	100.70018	6.76735			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.72413	100.79857	7.70465			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	9.66781	101.00182	9.64338			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	20.63289	101.21676	20.58124			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.29573	101.26720	9.27245			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.10514	101.29746	8.08484			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.79275	10.00000	99.76317			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.79790	9.75000	99.76906			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.80188	100.00000	9.77390			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP129	On 07/03/2013	Spot Bond	98.80121	96.34873	98.80121	96.09811			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	84.00613	97.87620	83.81732			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	74.37080	99.82860	74.21983			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	79.20914	97.76060	79.04146			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	51.44475	100.00000	51.34715			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	13.92731	120.75743	13.89102		51,925,694,900.00	430,000	215,000.00	
UTR041	On 19/04/2014	Spot Bond	101.23503	40.11489	101.23503	40.01446			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.21222	101.32511	13.17912			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	22.41031	101.70719	22.35396			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	15.35264	110.55481	15.31537			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	56.57977	100.00000	56.43809			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	56.80721	100.00000	56.66496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On 07/11/2013	Spot Bond	100.00000	56.88303	100.00000	56.74059				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	19.34686	100.80302	19.29807				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	11.97993	100.83292	11.94971				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	8.90887	100.83423	8.88640				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	98.11147	100.36906	97.84748				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.14416	128.75000	12.11666				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	16.76582	121.77342	16.72183			120,555,685,800.00		990,000	94,897,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.30730	243.55465	4.28802				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	23.18349	107.94222	23.12827				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.10665	110.97172	12.07716				0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	10.15178	113.15781	10.12666				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.99849	112.59168	9.97384				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.82379	113.82178	9.79937			24,585,504,480.00		216,000	108,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	66.38867	96.69614	66.24416				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	54.74750	95.45272	54.63025				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	18.02655	87.68655	17.99038				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On 31/03/2014	Spot Bond	93.89641	42.73355	93.89641	42.64327			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	35.58722	92.71091	35.51241			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.81491	86.49267	14.78569			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	26.54775	90.84932	26.49288			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.99405	87.67412	17.95795			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.18516	67.16812	2.18167			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.68080	100.00000	8.66434			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03496	100.00000	0.03489			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.68080	100.00000	8.66434			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	23.25947	100.00000	23.21535			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	23.79561	100.00000	23.75046			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	22.30774	100.00000	22.26542			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	22.30774	100.00000	22.26542			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	21.15256	100.00000	21.11243			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	21.15256	100.00000	21.11243			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	20.01914	100.00000	19.98116			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	20.01914	100.00000	19.98116			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	18.83882	100.00000	18.80308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016	On 20/07/2015	Spot Bond	100.00000	18.83882	100.00000	18.80308			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.76180	100.00000	17.72810			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.76180	100.00000	17.72810			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.71457	100.00000	16.68286			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.71457	100.00000	16.68286			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.81895	100.00000	15.78894			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.97133	100.00000	14.94292			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.19632	100.00000	11.17507			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.57628	100.00000	10.55621			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.95271	100.00000	9.93383			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.95271	100.00000	9.93383			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.41941	100.00000	9.40154			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.89778	100.00000	8.88090			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.37317	100.00000	8.35728			0.00	0	0.00
Total for j-Bonds :									,570,399,258,185,800.00	,321,734,762	99 094 219 462.00
Grand Total:									'0,400,301,582,780.00	121,842,908	99 095 826 406.00