



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 21/02/2013

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	8.93710	8.93710	8.89020	8.89020		11.07	467,026,034.70	52,257	356,218.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.01620	0.00002	0.01330	0.00001	0.016	21.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,062.91620	2.06292	2,109.81330	2.10981	2,062.916	21.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.44550	0.00045	0.36100	0.00036	0.445	18.51	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,263.34550	1.26335	1,310.16100	1.31016	1,263.346	18.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.07100	0.00007	0.05750	0.00006	0.071	19.40	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,612.97100	1.61297	1,659.85750	1.65986	1,612.971	19.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.02250	0.00002	0.01840	0.00002	0.023	20.70	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,912.92250	1.91292	1,959.81840	1.95982	1,912.923	20.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	7.96530	0.00797	6.30960	0.00631	7.965	15.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	620.86530	0.62087	666.10960	0.66611	620.865	15.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	6.67950	0.00668	5.31730	0.00532	6.680	15.88	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	669.57950	0.66958	715.11730	0.71512	669.579	15.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	1.26220	0.00126	1.02390	0.00102	1.262	17.99	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,064.16220	1.06416	1,110.82390	1.11082	1,064.162	17.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	13.43670	0.01344	10.52030	0.01052	13.437	14.36	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	486.33670	0.48634	530.32030	0.53032	486.337	14.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	11.52120		0.01152	9.04710	0.00905	11.521	14.68	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	524.42120		0.52442	568.84710	0.56885	524.421	14.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	9.55290		0.00955	7.53250	0.00753	9.553	15.08	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	572.45290		0.57245	617.33250	0.61733	572.453	15.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	21.30670		0.02131	16.60550	0.01661	21.307	13.57	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	384.20670		0.38421	426.40550	0.42641	384.207	13.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	19.47830		0.01948	15.18460	0.01518	19.478	13.69	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	402.37830		0.40238	444.98460	0.44498	402.378	13.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	17.03260		0.01703	13.28680	0.01329	17.033	13.88	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	429.93260		0.42993	473.08680	0.47309	429.933	13.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	52.27260		0.05227	41.04800	0.04105	52.273	12.32	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	215.17260		0.21517	250.84800	0.25085	215.173	12.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	33.41600		0.03342	26.07740	0.02608	33.416	12.94	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	296.31600		0.29632	335.87740	0.33588	296.316	12.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	26.68020		0.02668	20.79500	0.02079	26.680	13.26	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	339.58020		0.33958	380.59500	0.38059	339.580	13.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	80.89640		0.08090	64.27650	0.06428	80.896	11.69	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	143.79640		0.14380	174.07650	0.17408	143.796	11.69	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	74.22730		0.07423	58.81260	0.05881	74.227	11.82	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	157.12730		0.15713	188.61260	0.18861	157.127	11.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	65.15240		0.06515	51.42710	0.05143	65.152	12.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	178.05240		0.17805	211.22710	0.21123	178.052	12.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	186.62150		0.18662	156.01370	0.15601	186.622	11.23	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	49.52150		0.04952	65.81370	0.06581	49.521	11.23	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	152.86290		0.15286	125.73120	0.12573	152.863	11.15	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	65.76290		0.06576	85.53120	0.08553	65.763	11.15	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	122.66400		0.12266	99.17700	0.09918	122.664	11.07	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	85.56400		0.08556	108.97700	0.10898	85.564	11.07	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	263.46090		0.26346	226.82370	0.22682	263.461	11.40		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	26.36090		0.02636	36.62370	0.03662	26.361	11.40		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	223.61900		0.22362	189.81540	0.18982	223.619	11.32		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	36.51900		0.03652	49.61540	0.04962	36.519	11.32		0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	208.45530		0.20846	175.89040	0.17589	208.455	11.28		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	41.35530		0.04136	55.69040	0.05569	41.355	11.28		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	442.85090		0.44285	398.92850	0.39893	442.851	11.73		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	5.75090		0.00575	8.72850	0.00873	5.751	11.73		0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	349.96830		0.34997	308.89570	0.30890	349.968	11.57		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	12.86830		0.01287	18.69570	0.01870	12.868	11.57		0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	305.72080		0.30572	266.65600	0.26666	305.721	11.48		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	18.62080		0.01862	26.45600	0.02646	18.621	11.48		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	837.51250		0.83751	790.78870	0.79079	837.513	14.25		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.41250		0.00041	0.58870	0.00059	0.413	14.25		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	638.52550		0.63853	592.36330	0.59236	638.526	12.86		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	1.42550		0.00143	2.16330	0.00216	1.426	12.86		0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	539.79410		0.53979	494.35860	0.49436	539.794	12.16		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	2.69410		0.00269	4.15860	0.00416	2.694	12.16		0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,037.22810		1.03723	990.37380	0.99037	1,037.228	15.67		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.12810		0.00013	0.17380	0.00017	0.128	15.67		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	987.26990		0.98727	940.43150	0.94043	987.270	15.31		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.16990		0.00017	0.23150	0.00023	0.170	15.31		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	937.32600		0.93733	890.50950	0.89051	937.326	14.95		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.22600		0.00023	0.30950	0.00031	0.226	14.95		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,787.10260		1.78710	1,740.20330	1.74020	1,787.103	21.10		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00260		0.00000	0.00330	0.00000	0.003	21.10		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.04370		9.04370	8.99600	8.99600		12.65		16,748,932.40	1,852	85,434.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	23.98760		0.02399	22.05380	0.02205	23.988	20.09		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
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,830.28760		1.83029	1,876.05380	1.87605	1,830.288	20.09		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	20.58610		0.02059	18.97950	0.01898	20.586	20.63		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,976.88610		1.97689	2,022.97950	2.02298	1,976.886	20.63		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	91.00510		0.09101	82.97650	0.08298	91.005	15.23		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	747.30510		0.74731	786.97650	0.78698	747.305	15.23		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	73.85180		0.07385	67.35570	0.06736	73.852	15.87		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	880.15180		0.88015	921.35570	0.92136	880.152	15.87		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	60.54770		0.06055	55.28260	0.05528	60.548	16.51		0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,016.84770		1.01685	1,059.28260	1.05928	1,016.848	16.51		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	196.90990		0.19691	180.00000	0.18000	196.910	13.23		0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	353.20990		0.35321	384.00000	0.38400	353.210	13.23		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	167.62040		0.16762	152.91270	0.15291	167.620	13.62		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	423.92040		0.42392	456.91270	0.45691	423.920	13.62		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	142.88630		0.14289	130.10270	0.13010	142.886	14.00		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	499.18630		0.49919	534.10270	0.53410	499.186	14.00		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	274.09710		0.27410	249.78570	0.24979	274.097	12.57		0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	230.39710		0.23040	253.78570	0.25379	230.397	12.57		0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	231.45680		0.23146	212.05330	0.21205	231.457	12.85		0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	287.75680		0.28776	316.05330	0.31605	287.757	12.85		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	203.37640		0.20338	185.99170	0.18599	203.376	13.15		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	339.67640		0.33968	369.99170	0.36999	339.676	13.15		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	414.61130		0.41461	383.72600	0.38373	414.611	12.14		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	120.91130		0.12091	137.72600	0.13773	120.911	12.14		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	408.18950		0.40819	377.57220	0.37757	408.189	12.16		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	124.48950		0.12449	141.57220	0.14157	124.490	12.16		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	353.40340		0.35340	325.18380	0.32518	353.403	12.31		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	159.70340		0.15970	179.18380	0.17918	159.703	12.31		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	518.74090		0.51874	483.90380	0.48390	518.741	11.88		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	75.04090		0.07504	87.90380	0.08790	75.041	11.88	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	447.70490		0.44770	415.49220	0.41549	447.705	12.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	104.00490		0.10400	119.49220	0.11949	104.005	12.05	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	421.09760		0.42110	389.94800	0.38995	421.098	12.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	117.39760		0.11740	133.94800	0.13395	117.398	12.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,844.68740		1.84469	1,797.13480	1.79713	1,844.687	15.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.98740		0.00099	1.13480	0.00113	0.987	15.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	600.22790		0.60023	560.86630	0.56087	600.228	12.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	56.52790		0.05653	64.86630	0.06487	56.528	12.06	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.15650		9.15650	9.10800	9.10800		13.57	0.00	0	26,507.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	177.97910		0.17798	167.79570	0.16780	177.979	15.97	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	921.47910		0.92148	959.79570	0.95980	921.479	15.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	136.39180		0.13639	128.62430	0.12862	136.392	16.94	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,179.89180		1.17989	1,220.62430	1.22062	1,179.892	16.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	227.60990		0.22761	214.50490	0.21450	227.610	15.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	711.10990		0.71111	746.50490	0.74650	711.110	15.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	225.40360		0.22540	212.42960	0.21243	225.404	15.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	718.90360		0.71890	754.42960	0.75443	718.904	15.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	223.22590		0.22323	210.37650	0.21038	223.226	15.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	726.72590		0.72673	762.37650	0.76238	726.726	15.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	580.59470		0.58059	551.19210	0.55119	580.595	12.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	174.09470		0.17409	193.19210	0.19319	174.095	12.62	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	305.27580		0.30528	287.90620	0.28791	305.276	14.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	498.77580		0.49878	529.90620	0.52991	498.776	14.20	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	289.92040		0.28992	273.32280	0.27332	289.920	14.36	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	533.42040		0.53342	565.32280	0.56532	533.420	14.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,865.77680		1.86578	1,818.70440	1.81870	1,865.777	15.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	9.27680		0.00928	10.70440	0.01070	9.277	15.45	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			9.26150		9.26150	9.21210	9.21210		14.39		0.00	0	11,672.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	144.71060		0.14471	138.03990	0.13804	144.711	19.15		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,883.21060		1.88321	1,925.93990	1.92594	1,883.211	19.15		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	503.15730		0.50316	478.71970	0.47872	503.157	14.26		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	441.65730		0.44166	466.61970	0.46662	441.657	14.26		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	341.89690		0.34190	324.85590	0.32486	341.897	15.57		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	770.39690		0.77040	802.75590	0.80276	770.397	15.57		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	226.63850		0.22664	215.30750	0.21531	226.638	17.19		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,235.13850		1.23514	1,273.20750	1.27321	1,235.139	17.19		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	603.85600		0.60386	576.12250	0.57612	603.856	13.70		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	320.25600		0.32026	341.92250	0.34192	320.256	13.70		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	592.98850		0.59299	565.60050	0.56560	592.988	13.76		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	331.48850		0.33149	353.50050	0.35350	331.488	13.76		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	579.54200		0.57954	552.58500	0.55258	579.542	13.83		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	345.94200		0.34594	368.38500	0.36839	345.942	13.83		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	730.69680		0.73070	696.19010	0.69619	730.697	13.23		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	219.19680		0.21920	234.09010	0.23409	219.197	13.23		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	643.74340		0.64374	614.76400	0.61476	643.743	13.51		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	282.24340		0.28224	302.66400	0.30266	282.243	13.51		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	629.17370		0.62917	600.64530	0.60065	629.174	13.58		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	295.57370		0.29557	316.44530	0.31645	295.574	13.58		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,883.36900		1.88337	1,836.67130	1.83667	1,883.369	14.95		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	21.86900		0.02187	24.57130	0.02457	21.869	14.95		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,323.18560		1.32319	1,279.18780	1.27919	1,323.186	13.76		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	61.68560		0.06169	67.08780	0.06709	61.686	13.76		0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.48510		9.48510	9.42810	9.42810		15.27		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,245.33790		1.24534	1,208.57680	1.20858	1,245.338	14.05		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	310.23790		0.31024	330.47680	0.33048	310.238	14.05		0.00	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	9.60	Call	732.57080		0.73257	708.17950	0.70818	732.571	15.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	847.47080		0.84747	880.07950	0.88008	847.471	15.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,662.30760		1.66231	1,616.38000	1.61638	1,662.308	14.47	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	177.20760		0.17721	188.28000	0.18828	177.208	14.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,317.00300		1.31700	1,273.75960	1.27376	1,317.003	14.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	281.90300		0.28190	295.65960	0.29566	281.903	14.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,280.92840		1.28093	1,240.86740	1.24087	1,280.928	14.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	295.82840		0.29583	312.76740	0.31277	295.828	14.09	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.25350		10.25350	10.16460	10.16460		16.98	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,638.35990		1.63836	1,589.27400	1.58927	1,638.360	15.32	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	534.85990		0.53486	574.67400	0.57467	534.860	15.32	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,608.84490		1.60884	1,564.19790	1.56420	1,608.845	15.34	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	555.34490		0.55534	599.59790	0.59960	555.345	15.34	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,579.80380		1.57980	1,539.64600	1.53965	1,579.804	15.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	576.30380		0.57630	625.04600	0.62505	576.304	15.37	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.93710		8.93710	8.89020	8.89020		11.07	303,861.40	34	1,372.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	27,173.37810		0.27173	23,457.70720	0.23458	27,173.378	11.42	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	2,463.37810		0.02463	3,437.70720	0.03438	2,463.378	11.42	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	23,137.29990		0.23137	19,697.16730	0.19697	23,137.300	11.33	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	3,427.29990		0.03427	4,677.16730	0.04677	3,427.300	11.33	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	22,361.89670		0.22362	18,981.54480	0.18982	22,361.897	11.32	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	3,651.89670		0.03652	4,961.54480	0.04962	3,651.897	11.32	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	21,597.81310		0.21598	18,278.77210	0.18279	21,597.813	11.30	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	3,887.81310		0.03888	5,258.77210	0.05259	3,887.813	11.30	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	7,422.72590		0.07423	5,881.25860	0.05881	7,422.726	11.82	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	15,712.72590		0.15713	18,861.25860	0.18861	15,712.726	11.82	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.04370		9.04370	8.99600	8.99600		12.65	45,218.50	5	5.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	41,461.13230		0.41461	38,372.59590	0.38373	41,461.132	12.14	0.00	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	8.75	Put	12,091.13230		0.12091	13,772.59590	0.13773	12,091.132	12.14	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	40,818.95130		0.40819	37,757.21900	0.37757	40,818.951	12.16	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	12,448.95130		0.12449	14,157.21900	0.14157	12,448.951	12.16	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	42,109.76470		0.42110	38,994.79860	0.38995	42,109.765	12.12	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	11,739.76470		0.11740	13,394.79860	0.13395	11,739.765	12.12	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.15650		9.15650	9.10800	9.10800		13.57	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	49,484.26760		0.49484	46,840.44280	0.46840	49,484.268	12.98	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	23,834.26760		0.23834	26,040.44280	0.26040	23,834.268	12.98	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	48,952.70960		0.48953	46,327.66780	0.46328	48,952.710	13.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	24,302.70960		0.24303	26,527.66780	0.26528	24,302.710	13.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	50,020.76990		0.50021	47,357.79430	0.47358	50,020.770	12.95	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	23,370.76990		0.23371	25,557.79430	0.25558	23,370.770	12.95	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.60170		13.60170	13.59950	13.59950		9.05	28,930,815.90	2,127	9,886.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	311.93010		0.31193	312.27380	0.31227	311.930	10.31	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	50.23010		0.05023	52.77380	0.05277	50.230	10.31	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	303.83610		0.30384	304.25200	0.30425	303.836	10.27	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	52.13610		0.05214	54.75200	0.05475	52.136	10.27	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	295.81040		0.29581	296.29910	0.29630	295.810	10.22	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	54.11040		0.05411	56.79910	0.05680	54.110	10.22	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	9.24780		0.00925	9.18500	0.00919	9.248	13.01	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	807.54780		0.80755	809.68500	0.80969	807.548	13.01	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	171.90600		0.17191	173.65550	0.17366	171.906	9.39	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	100.20600		0.10021	104.15550	0.10416	100.206	9.39	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	92.44970		0.09245	94.30710	0.09431	92.450	9.54	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	190.74970		0.19075	194.80710	0.19481	190.750	9.54	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	46.53050		0.04653	47.44170	0.04744	46.531	10.53	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	344.83050		0.34483	347.94170	0.34794	344.831	10.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.75800		13.75800	13.75490	13.75490		11.04	41,274.00	3	2,775.00

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	14.80	Call	89.21810		0.08922	92.05980	0.09206	89.218	13.25	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,131.21810		1.13122	1,137.15980	1.13716	1,131.218	13.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	47.59830		0.04760	49.69080	0.04969	47.598	14.21	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,589.59830		1.58960	1,594.79080	1.59479	1,589.598	14.21	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	164.16880		0.16417	167.53410	0.16753	164.169	12.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	746.16880		0.74617	752.63410	0.75263	746.169	12.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	152.53590		0.15254	155.76900	0.15577	152.536	12.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	794.53590		0.79454	800.86900	0.80087	794.536	12.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	109.42650		0.10943	112.41830	0.11242	109.426	13.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	1,001.42650		1.00143	1,007.51830	1.00752	1,001.426	13.01	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	324.57120		0.32457	328.66280	0.32866	324.571	11.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	356.57120		0.35657	363.76280	0.36376	356.571	11.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	320.58780		0.32059	324.68360	0.32468	320.588	11.16	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	362.58780		0.36259	369.78360	0.36978	362.588	11.16	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	316.65350		0.31665	320.74970	0.32075	316.653	11.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	368.65350		0.36865	375.84970	0.37585	368.653	11.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,776.59410		1.77659	1,774.55850	1.77456	1,776.594	14.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	18.59410		0.01859	19.65850	0.01966	18.594	14.41	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	825.66950		0.82567	827.10790	0.82711	825.669	10.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	67.66950		0.06767	72.20790	0.07221	67.669	10.43	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			13.92490		13.92490	13.92110	13.92110		11.71	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	255.23080		0.25523	250.44040	0.25044	255.231	13.39	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	1,080.33080		1.08033	1,079.34040	1.07934	1,080.331	13.39	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	253.25480		0.25325	248.47040	0.24847	253.255	13.41	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	1,088.35480		1.08835	1,087.37040	1.08737	1,088.355	13.41	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	257.22820		0.25723	252.42810	0.25243	257.228	13.37	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	1,072.32820		1.07233	1,071.32810	1.07133	1,072.328	13.37	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.08190		14.08190	14.07670	14.07670		12.16	0.00	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	14.90	Call	370.73750		0.37074	368.53950	0.36854	370.738	13.59	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,188.83750		1.18884	1,191.83950	1.19184	1,188.838	13.59	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	368.57110		0.36857	366.37980	0.36638	368.571	13.61	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,196.67110		1.19667	1,199.67980	1.19968	1,196.671	13.61	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	372.91960		0.37292	370.71950	0.37072	372.920	13.57	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,181.01960		1.18102	1,184.01950	1.18402	1,181.020	13.57	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09590		0.09590	0.09490	0.09490		19.37	0.00	0	24,061.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	609.44270		0.00609	519.92060	0.00520	609.443	18.37	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	19.44270		0.00019	29.92060	0.00030	19.443	18.37	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	56.99170		0.00057	39.69390	0.00040	56.992	19.37	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	466.99170		0.00467	549.69390	0.00550	466.992	19.37	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	1.78260		0.00002	1.11410	0.00001	1.783	22.14	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,411.78260		0.01412	1,511.11410	0.01511	1,411.783	22.14	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09710		0.09710	0.09610	0.09610		18.23	0.00	0	13,618.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	827.16440		0.00827	746.67120	0.00747	827.164	17.75	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	117.16440		0.00117	136.67120	0.00137	117.164	17.75	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	270.27570		0.00270	232.79840	0.00233	270.276	18.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	560.27570		0.00560	622.79840	0.00623	560.276	18.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	78.17490		0.00078	65.48930	0.00065	78.175	20.21	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,368.17490		0.01368	1,455.48930	0.01455	1,368.175	20.21	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.79580		11.79580	11.89000	11.89000		11.21	18,637,364.00	1,580	36,228.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	798.78560		0.79879	892.69230	0.89269	798.786	13.09	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2.98560		0.00299	2.69230	0.00269	2.986	13.09	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	788.89570		0.78890	882.78270	0.88278	788.896	13.02	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	3.09570		0.00310	2.78270	0.00278	3.096	13.02	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	6.27440		0.00627	9.63580	0.00964	6.274	14.50	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	850.47440		0.85047	759.63580	0.75964	850.474	14.50	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 18/03/2013	Foreign Exchange Future	10.97	Call	828.48080	0.82848	922.44050	0.92244	828.481	13.31	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	2.68080	0.00268	2.44050	0.00244	2.681	13.31	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	808.67980	0.80868	902.60520	0.90261	808.680	13.16	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	2.87980	0.00288	2.60520	0.00261	2.880	13.16	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.94380	11.94380	12.03880	12.03880		12.33	56,816,656.60	4,757	37,531.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	396.81060	0.39681	460.38070	0.46038	396.811	12.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	253.01060	0.25301	221.58070	0.22158	253.011	12.14	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	158.98640	0.15899	186.00220	0.18600	158.986	13.75	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	715.18640	0.71519	647.20220	0.64720	715.186	13.75	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	773.73530	0.77374	863.00130	0.86300	773.735	11.62	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	69.93530	0.06994	64.20130	0.06420	69.935	11.62	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	765.47490	0.76547	854.54710	0.85455	765.475	11.61	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	71.67490	0.07167	65.74710	0.06575	71.675	11.61	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	757.24880	0.75725	846.12280	0.84612	757.249	11.61	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	73.44880	0.07345	67.32280	0.06732	73.449	11.61	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.09980	12.09980	12.19530	12.19530		13.03	0.00	0	14,470.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	381.89090	0.38189	424.86530	0.42487	381.891	13.54	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	632.09090	0.63209	579.56530	0.57957	632.091	13.54	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	250.95740	0.25096	278.82750	0.27883	250.957	14.58	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	1,001.15740	1.00116	933.52750	0.93353	1,001.157	14.58	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	517.47540	0.51748	575.82830	0.57583	517.475	12.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	417.67540	0.41768	380.52830	0.38053	417.675	12.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	512.89360	0.51289	570.83220	0.57083	512.894	12.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	423.09360	0.42309	385.53220	0.38553	423.094	12.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	416.07970	0.41608	462.49460	0.46249	416.080	13.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	566.27970	0.56628	517.19460	0.51719	566.280	13.33	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	522.08920	0.52209	580.85990	0.58086	522.089	12.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	412.28920	0.41229	375.55990	0.37556	412.289	12.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future			12.24500		12.24500	12.34080	12.34080		13.64		0.00	0	460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,205.56130		1.20556	1,295.51630	1.29552	1,205.561	12.53		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	160.56130		0.16056	154.71630	0.15472	160.561	12.53		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,029.54930		1.02955	1,113.52090	1.11352	1,029.549	12.62		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	227.54930		0.22755	215.72090	0.21572	227.549	12.62		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	995.34500		0.99534	1,077.89860	1.07790	995.345	12.64		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	243.34500		0.24334	230.09860	0.23010	243.345	12.64		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	961.85270		0.96185	1,042.92400	1.04292	961.853	12.66		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	259.85270		0.25985	245.12400	0.24512	259.853	12.66		0.00	0	0.00
2025	On 02/05/2013	Bond Future			113.95393		113.95393	113.95607	113.95607				0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	540.26000		0.54026	542.40000	0.54240	540.260			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			112.76034		112.76034	112.76034	112.76034				0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,155.86000		1.15586	1,155.86000	1.15586	1,155.860			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			119.66112		119.66112	119.66082	119.66082				0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,063.30000		2.06330	2,063.00000	2.06300	2,063.300			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			496.54400		496.54400	496.21700	496.21700				49,654,400.00	10	12.00
AL7T	On 01/08/2013	Index Future			503.12000		503.12000	502.78900	502.78900				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			510.37800		510.37800	510.04500	510.04500				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			442.51300		442.51300	443.02300	443.02300				0.00	0	925.00
ALBI	On 01/08/2013	Index Future			448.37300		448.37300	448.89100	448.89100				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			454.84200		454.84200	455.36900	455.36900				0.00	0	85.00

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			9.13910		9.13910	9.14170	9.14170		7.16		13,708,650.00	1,500	12,015.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	629.59450		0.62959	632.22590	0.63223	629.594	10.88		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.49450		0.00049	0.52590	0.00053	0.495	10.88		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	820.58940		0.82059	823.22080	0.82322	820.589	11.82		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.08940		0.00009	0.12080	0.00012	0.089	11.82		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	770.64000		0.77064	773.27640	0.77328	770.640	11.58		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.14000		0.00014	0.17640	0.00018	0.140	11.58		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	720.71900		0.72072	723.35870	0.72336	720.719	11.33		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.21900		0.00022	0.25870	0.00026	0.219	11.33		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.18660		9.18660	9.18700	9.18700		8.89		9,186.60	1	11,628.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	485.22980		0.48523	447.00000	0.44700	485.230	9.07		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	38.62980		0.03863	0.00000	0.00000	38.630	9.07		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	476.45660		0.47646	437.00000	0.43700	476.457	9.04		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	39.85660		0.03986	0.00000	0.00000	39.857	9.04		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	468.16630		0.46817	427.00000	0.42700	468.166	9.03		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	41.56630		0.04157	0.00000	0.00000	41.566	9.03		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.24040		9.24040	9.23880	9.23880		9.92		0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	469.55470		0.46955	468.57900	0.46858	469.555	9.74		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	129.15470		0.12915	129.77900	0.12978	129.155	9.74		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	462.88370		0.46288	461.88910	0.46189	462.884	9.75		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	132.48370		0.13248	133.08910	0.13309	132.484	9.75		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	251.56080		0.25156	252.64600	0.25265	251.561	10.07		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	311.16080		0.31116	313.84600	0.31385	311.161	10.07		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	539.37040		0.53937	538.53170	0.53853	539.370	9.69		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	98.97040		0.09897	99.73170	0.09973	98.970	9.69		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	476.28490		0.47628	475.32750	0.47533	476.285	9.74		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	125.88490		0.12588	126.52750	0.12653	125.885	9.74		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.29000		9.29000	9.28750	9.28750		10.70		0.00	0	685.00

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	9.46	Call	293.72650		0.29373	292.97100	0.29297	293.727	11.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	463.72650		0.46373	465.47100	0.46547	463.727	11.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	290.45850		0.29046	289.67410	0.28967	290.458	11.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	470.45850		0.47046	472.17410	0.47217	470.458	11.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	287.22910		0.28723	286.41920	0.28642	287.229	11.13	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	477.22910		0.47723	478.91920	0.47892	477.229	11.13	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.73360		9.73360	9.68350	9.68350		12.67	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,552.03800		2.55204	2,504.82280	2.50482	2,552.038	12.73	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	68.43800		0.06844	71.32280	0.07132	68.438	12.73	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,506.35910		2.50636	2,459.29350	2.45929	2,506.359	12.69	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	72.75910		0.07276	75.79350	0.07579	72.759	12.69	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,460.89690		2.46090	2,413.98660	2.41399	2,460.897	12.65	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	77.29690		0.07730	80.48660	0.08049	77.297	12.65	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.76800		8.76800	8.74280	8.74280		10.45	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	174.29170		0.17429	160.47040	0.16047	174.292	10.69	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	46.29170		0.04629	57.67040	0.05767	46.292	10.69	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	167.23180		0.16723	153.83040	0.15383	167.232	10.67	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	49.23180		0.04923	61.03040	0.06103	49.232	10.67	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	160.31230		0.16031	147.33480	0.14733	160.312	10.65	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	52.31230		0.05231	64.53480	0.06453	52.312	10.65	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.85500		8.85500	8.82910	8.82910		11.66	221,375.00	25	50.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	194.71920		0.19472	188.45270	0.18845	194.719	11.89	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	279.71920		0.27972	299.35270	0.29935	279.719	11.89	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	190.96170		0.19096	184.81480	0.18481	190.962	11.92	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	285.96170		0.28596	305.71480	0.30571	285.962	11.92	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	187.26800		0.18727	181.23820	0.18124	187.268	11.94	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	292.26800		0.29227	312.13820	0.31214	292.268	11.94	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
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.07840		0.07840	0.06300	0.06300				0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.02950		0.02950	0.02340	0.02340				0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.06350		0.06350	-0.07080	-0.07080				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.07610		0.07610	-0.04840	-0.04840				0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.06310		0.06310	0.05040	0.05040				0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.03950		0.03950	0.03120	0.03120				0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			503.68770		503.68770	1,321.08060	1,321.08060				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			0.04660		0.04660	0.06150	0.06150				0.00	0	88,000.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.08960		0.08960	0.08300	0.08300				0.00	0	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.06050		0.06050	0.08150	0.08150				0.00	0	34,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.59710		9.59710	9.62840	9.62840		9.85		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	463.41910		0.46342	495.57940	0.49558	463.419	11.54		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	6.31910		0.00632	7.17940	0.00718	6.319	11.54		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	453.88390		0.45388	486.07850	0.48608	453.884	11.50		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	6.78390		0.00678	7.67850	0.00768	6.784	11.50		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	444.37960		0.44438	476.60910	0.47661	444.380	11.46		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	7.27960		0.00728	8.20910	0.00821	7.280	11.46		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.72190		9.72190	9.75340	9.75340		12.23		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	358.12210		0.35812	383.62050	0.38362	358.122	12.02		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	176.22210		0.17622	170.22050	0.17022	176.222	12.02		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
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	352.43780		0.35244	377.79130	0.37779	352.438	12.04	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	180.53780		0.18054	174.39130	0.17439	180.538	12.04	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	346.81480		0.34681	372.02380	0.37202	346.815	12.05	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	184.91480		0.18491	178.62380	0.17862	184.915	12.05	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry			11.76040		11.76040	11.85130	11.85130		11.70	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.96	Call	0.00000		0.00000	5.40800	0.00541	0.000	11.70	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.96	Put	199.60000		0.19960	114.10800	0.11411	199.600	11.70	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.85	Call	0.00000		0.00000	30.56070	0.03056	0.000	11.70	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.85	Put	89.60000		0.08960	29.26070	0.02926	89.600	11.70	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.94	Call	0.00000		0.00000	7.48410	0.00748	0.000	11.70	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.94	Put	179.60000		0.17960	96.18410	0.09618	179.600	11.70	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.95	Call	0.00000		0.00000	6.36230	0.00636	0.000	11.70	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.95	Put	189.60000		0.18960	105.06230	0.10506	189.600	11.70	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.20830		12.20830	12.30440	12.30440		13.44	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	711.92850		0.71193	778.18990	0.77819	711.929	12.95	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	393.62850		0.39363	363.78990	0.36379	393.628	12.95	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	706.87220		0.70687	772.78870	0.77279	706.872	12.96	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	398.57220		0.39857	368.38870	0.36839	398.572	12.96	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	701.85220		0.70185	767.41910	0.76742	701.852	12.98	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	403.55220		0.40355	373.01910	0.37302	403.552	12.98	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry			9.56020		9.56020	9.59650	9.59650		10.07	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	8.99	Call	570.20000		0.57020	606.50010	0.60650	570.200	10.07	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	8.99	Put	0.00000		0.00000	0.00010	0.00000	0.000	10.07	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	9.00	Call	560.20000		0.56020	596.50020	0.59650	560.200	10.07	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	9.00	Put	0.00000		0.00000	0.00020	0.00000	0.000	10.07	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	9.01	Call	550.20000		0.55020	586.50040	0.58650	550.200	10.07	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	9.01	Put	0.00000		0.00000	0.00040	0.00000	0.000	10.07	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
DAFR	On 21/02/2013	Any day expiry	9.57	Call	0.00000		0.00000	38.62400	0.03862	0.000	10.07	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	9.57	Put	9.80000		0.00980	12.12400	0.01212	9.800	10.07	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry			7.43120	7.43120	7.42820	7.42820			11.49	0.00	2,000	20,000.00
DANZ	On 28/02/2013	Any day expiry	7.40	Call	64.31320	0.06431	61.31550	0.06132	64.313	64.313	11.49	0.00	0	8,000.00
DANZ	On 28/02/2013	Any day expiry	7.40	Put	33.11320	0.03311	33.11550	0.03312	33.113	33.113	11.49	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.44	Call	44.48050	0.04448	41.96470	0.04196	44.481	44.481	11.87	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.44	Put	53.28050	0.05328	53.76470	0.05376	53.281	53.281	11.87	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.45	Call	40.34540	0.04035	37.96560	0.03797	40.345	40.345	11.96	0.00	0	10,000.00
DANZ	On 28/02/2013	Any day expiry	7.45	Put	59.14540	0.05915	59.76560	0.05977	59.145	59.145	11.96	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Call	36.52040	0.03652	34.27950	0.03428	36.520	36.520	12.06	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Put	65.32040	0.06532	66.07950	0.06608	65.320	65.320	12.06	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.52	Call	19.32640	0.01933	17.89730	0.01790	19.326	19.326	12.62	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.52	Put	108.12640	0.10813	109.69730	0.10970	108.126	108.126	12.62	0.00	0	4,000.00
DANZ	On 28/02/2013	Any day expiry	7.55	Call	13.75780	0.01376	12.67480	0.01267	13.758	13.758	12.91	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.55	Put	132.55780	0.13256	134.47480	0.13447	132.558	132.558	12.91	0.00	0	14,000.00
DAUS	On 26/02/2013	Any day expiry			8.91270	8.91270	8.86600	8.86600			10.81	0.00	40,000	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,062.70340	1.06270	1,016.00030	1.01600	1,062.703	1,062.703	27.98	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.00340	0.00000	0.00030	0.00000	0.003	0.003	27.98	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	912.70370	0.91270	866.00650	0.86601	912.704	912.704	24.14	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.00370	0.00000	0.00650	0.00001	0.004	0.004	24.14	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	812.70730	0.81271	766.01430	0.76601	812.707	812.707	22.42	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.00730	0.00001	0.01430	0.00001	0.007	0.007	22.42	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	8.80	Call	125.20550	0.12521	0.00000	0.00000	125.205	125.205	12.06	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.80	Put	12.50550	0.01251	0.00000	0.00000	12.505	12.505	12.06	0.00	27,000	27,000.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	14.68310	0.01468	9.71780	0.00972	14.683	14.683	12.30	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	121.98310	0.12198	163.71780	0.16372	121.983	121.983	12.30	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	0.35860	0.00036	0.28200	0.00028	0.359	0.359	16.41	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
DAUS	On 26/02/2013	Any day expiry	9.35	Put	437.65860		0.43766	484.28200	0.48428	437.659	16.41	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.70	Call	216.27180		0.21627	173.52420	0.17352	216.272	13.30	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.70	Put	3.57180		0.00357	7.52420	0.00752	3.572	13.30	0.00	0	35,000.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	197.31530		0.19732	155.49210	0.15549	197.315	13.05	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	4.61530		0.00462	9.49210	0.00949	4.615	13.05	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.75	Call	169.44880		0.16945	129.38200	0.12938	169.449	12.68	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.75	Put	6.74880		0.00675	13.38200	0.01338	6.749	12.68	0.00	0	38,000.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	313.67290		0.31367	268.30170	0.26830	313.673	14.55	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	0.97290		0.00097	2.30170	0.00230	0.973	14.55	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	303.80880		0.30381	258.59340	0.25859	303.809	14.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	1.10880		0.00111	2.59340	0.00259	1.109	14.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	293.96360		0.29396	248.92190	0.24892	293.964	14.30	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	1.26360		0.00126	2.92190	0.00292	1.264	14.30	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			8.94680		8.94680	8.89980	8.89980		11.34	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	27.40200		0.02740	22.08960	0.02209	27.402	13.70	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	430.60200		0.43060	472.28960	0.47229	430.602	13.70	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	86.84450		0.08684	72.11660	0.07212	86.845	11.87	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	180.04450		0.18004	212.31660	0.21232	180.045	11.87	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	83.71610		0.08372	69.44410	0.06944	83.716	11.93	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	186.91610		0.18692	219.64410	0.21964	186.916	11.93	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	80.69400		0.08069	66.86510	0.06687	80.694	11.99	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	193.89400		0.19389	227.06510	0.22707	193.894	11.99	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	947.18850		0.94719	900.41190	0.90041	947.189	13.84	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.38850		0.00039	0.61190	0.00061	0.389	13.84	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	847.53170		0.84753	800.94470	0.80094	847.532	13.34	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.73170		0.00073	1.14470	0.00114	0.732	13.34	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	93.42640		0.09343	77.75190	0.07775	93.426	11.76	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	166.62640		0.16663	197.95190	0.19795	166.626	11.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry			8.98460		8.98460	8.93720	8.93720		11.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	146.93240		0.14693	130.70610	0.13071	146.932	12.09	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	222.33240		0.22233	253.50610	0.25351	222.332	12.09	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	72.76750		0.07277	63.64280	0.06364	72.768	13.45	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	438.16750		0.43817	476.44280	0.47644	438.168	13.45	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	161.78240		0.16178	144.21600	0.14422	161.782	11.90	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	197.18240		0.19718	227.01600	0.22702	197.182	11.90	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	154.18940		0.15419	137.30510	0.13731	154.189	11.99	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	209.58940		0.20959	240.10510	0.24011	209.589	11.99	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	150.51960		0.15052	133.96800	0.13397	150.520	12.04	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	215.91960		0.21592	246.76800	0.24677	215.920	12.04	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	987.64550		0.98765	941.29360	0.94129	987.646	13.21	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	3.04550		0.00305	4.09360	0.00409	3.046	13.21	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	889.08190		0.88908	843.47140	0.84347	889.082	12.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	4.48190		0.00448	6.27140	0.00627	4.482	12.73	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.02330		9.02330	8.97570	8.97570		12.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	216.40890		0.21641	195.43680	0.19544	216.409	12.42	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	243.10890		0.24311	269.73680	0.26974	243.109	12.42	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	212.50400		0.21250	191.86220	0.19186	212.504	12.46	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	249.20400		0.24920	276.16220	0.27616	249.204	12.46	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	125.29950		0.12530	112.66350	0.11266	125.300	13.63	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	451.99950		0.45200	486.96350	0.48696	451.999	13.63	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	934.65700		0.93466	889.33680	0.88934	934.657	12.72	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	11.35700		0.01136	13.63680	0.01364	11.357	12.72	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	220.38060		0.22038	199.07670	0.19908	220.381	12.38	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	237.08060		0.23708	263.37670	0.26338	237.081	12.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.05820		9.05820	9.01030	9.01030		12.75	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	269.50100		0.26950	248.73100	0.24873	269.501	12.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.06	Put	271.30100		0.27130	298.43100	0.29843	271.301	12.79	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	174.33130		0.17433	160.01300	0.16001	174.331	13.86	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	466.13130		0.46613	499.71300	0.49971	466.131	13.86	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	977.57260		0.97757	933.03500	0.93303	977.573	12.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	19.37260		0.01937	22.73500	0.02273	19.373	12.84	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	278.14650		0.27815	256.44040	0.25644	278.147	12.73	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	259.94650		0.25995	286.14040	0.28614	259.947	12.73	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	273.58900		0.27359	252.55790	0.25256	273.589	12.75	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	265.38900		0.26539	292.25790	0.29226	265.389	12.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.08940		9.08940	9.04140	9.04140		13.06	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	262.37470		0.26237	244.37050	0.24437	262.375	13.41	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	372.97470		0.37297	402.97050	0.40297	372.975	13.41	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	258.94510		0.25895	241.14850	0.24115	258.945	13.45	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	379.54510		0.37955	409.74850	0.40975	379.545	13.45	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	123.74960		0.12375	115.00590	0.11501	123.750	15.58	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	834.34960		0.83435	873.60590	0.87361	834.350	15.58	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	265.85180		0.26585	247.64020	0.24764	265.852	13.38	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	366.45180		0.36645	396.24020	0.39624	366.452	13.38	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.09420		9.09420	9.04620	9.04620		13.11	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	222.49930		0.22250	207.20720	0.20721	222.499	13.98	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	478.29930		0.47830	511.00720	0.51101	478.299	13.98	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	333.72570		0.33373	310.49380	0.31049	333.726	12.98	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	279.52570		0.27953	304.29380	0.30429	279.526	12.98	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	329.13990		0.32914	306.11260	0.30611	329.140	13.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	284.93990		0.28494	309.91260	0.30991	284.940	13.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	324.60510		0.32461	302.13240	0.30213	324.605	13.02	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	290.40510		0.29041	315.93240	0.31593	290.405	13.02	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,022.82070		1.02282	978.86400	0.97886	1,022.821	12.99	0.00	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 26/07/2013	Any day expiry	8.10	Put	28.62070		0.02862	32.66400	0.03266	28.621	12.99	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.10020		9.10020	9.05220	9.05220		13.12	0.00	0	25,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	311.38850		0.31139	291.27920	0.29128	311.388	13.15	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	321.18850		0.32119	349.07920	0.34908	321.188	13.15	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	319.69690		0.31970	298.83160	0.29883	319.697	13.10	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	309.49690		0.30950	336.63160	0.33663	309.497	13.10	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	315.35990		0.31536	295.03080	0.29503	315.360	13.12	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	315.15990		0.31516	342.83080	0.34283	315.160	13.12	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.13150		9.13150	9.08320	9.08320		13.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	282.43790		0.28244	265.71160	0.26571	282.438	13.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	460.93790		0.46094	492.51160	0.49251	460.938	13.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	160.23570		0.16024	150.65150	0.15065	160.236	15.69	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	868.73570		0.86874	907.45150	0.90745	868.736	15.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	305.73750		0.30574	287.69470	0.28769	305.738	13.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	414.23750		0.41424	444.49470	0.44449	414.238	13.67	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	288.89300		0.28889	271.80090	0.27180	288.893	13.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	447.39300		0.44739	478.60090	0.47860	447.393	13.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	285.64430		0.28564	268.73720	0.26874	285.644	13.86	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	454.14430		0.45414	485.53720	0.48554	454.144	13.86	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.16480		9.16480	9.11630	9.11630		13.63	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	190.35790		0.19036	179.61770	0.17962	190.358	15.92	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	905.55790		0.90556	943.31770	0.94332	905.558	15.92	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	336.67370		0.33667	317.91660	0.31792	336.674	14.06	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	461.87370		0.46187	491.61660	0.49162	461.874	14.06	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	333.26910		0.33327	314.67650	0.31468	333.269	14.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	468.46910		0.46847	498.37650	0.49838	468.469	14.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	329.89940		0.32990	311.47260	0.31147	329.899	14.12	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	475.09940		0.47510	505.17260	0.50517	475.099	14.12	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
DAUS	On 23/09/2013	Any day expiry	9.28	Call	340.11910		0.34012	321.19610	0.32120	340.119	14.03	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	455.31910		0.45532	484.89610	0.48490	455.319	14.03	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.35210		9.35210	9.30050	9.30050		14.91	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	660.78870		0.66079	632.87140	0.63287	660.789	14.30	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	418.68870		0.41869	442.37140	0.44237	418.689	14.30	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	669.86550		0.66987	641.65000	0.64165	669.866	14.24	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	407.76550		0.40777	431.15000	0.43115	407.766	14.24	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	665.31190		0.66531	637.24400	0.63724	665.312	14.27	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	413.21190		0.41321	436.74400	0.43674	413.212	14.27	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.36090		9.36090	9.30900	9.30900		14.95	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	681.29690		0.68130	653.48080	0.65348	681.297	14.35	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	430.39690		0.43040	454.48080	0.45448	430.397	14.35	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	690.36590		0.69037	662.25870	0.66226	690.366	14.30	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	419.46590		0.41947	443.25870	0.44326	419.466	14.30	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	685.81490		0.68581	657.85540	0.65786	685.815	14.33	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	424.91490		0.42491	448.85540	0.44886	424.915	14.33	0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.66185		113.66185	113.66156	113.66156			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	345.67000		0.34567	345.38000	0.34538	345.670		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
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			8.72601		89.48324	8.69631	89.73929			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	80,302.98000		80.30298	80,559.03000	80.55903	80,302.980		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES33	On 01/08/2013	Bond Future			8.81115		90.66825	8.78053	90.92795				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	1,576.05000		1.57605	1,835.75000	1.83575	1,576.050			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	79,616.92000		79.61692	79,876.62000	79.87662	79,616.920			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			442.30800		442.30800	442.83200	442.83200				0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	93,180.00000		9.31800	98,420.00000	9.84200	93,180.000			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	93,080.00000		9.30800	98,320.00000	9.83200	93,080.000			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	92,980.00000		9.29800	98,220.00000	9.82200	92,980.000			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			448.16500		448.16500	448.69800	448.69800				0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	21,750.00000		2.17500	27,080.00000	2.70800	21,750.000			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	21,650.00000		2.16500	26,980.00000	2.69800	21,650.000			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	21,550.00000		2.15500	26,880.00000	2.68800	21,550.000			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
GOVI	On 07/11/2013	GOVI			454.63100		454.63100	455.17200	455.17200				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	86,410.00000		8.64100	91,820.00000	9.18200	86,410.000			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	86,310.00000		8.63100	91,720.00000	9.17200	86,310.000			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	86,210.00000		8.62100	91,620.00000	9.16200	86,210.000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	200.99900	200.99900	201.09500	201.09500			0.00	0	459.00
IGOV	On 01/08/2013		Index Future	203.68500	203.68500	203.78300	203.78300			0.00	0	147.00
IGOV	On 07/11/2013		Index Future	206.65000	206.65000	206.75000	206.75000			0.00	0	7.00
ILBI	On 02/05/2013		Index Future	544.35100	544.35100	544.41800	544.41800			0.00	0	183.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	5.06000	94.94000	5.07000	94.93000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013		Jibar Tradeable Future	5.05000	94.95000	5.04000	94.96000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013		Jibar Tradeable Future	5.03000	94.97000	5.02000	94.98000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	5.00000	95.00000	5.00000	95.00000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013		Jibar Tradeable Future	4.99000	95.01000	4.99000	95.01000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future	4.98000	95.02000	4.99000	4.99000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	4.98000	95.02000	4.98000	95.02000			0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.11000		94.89000	5.13000	94.87000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.23000		94.77000	5.25000	94.75000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.38000		94.62000	5.40000	94.60000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.53000		94.47000	5.55000	94.45000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.44500		7.44500	7.44130	7.44130			8.18	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	555.59230		0.55559	551.87000	0.55187	555.592	12.25		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.59230		0.00059	0.57000	0.00057	0.592	12.25		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	545.63370		0.54563	541.90980	0.54191	545.634	12.14		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.63370		0.00063	0.60980	0.00061	0.634	12.14		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	535.67830		0.53568	531.95280	0.53195	535.678	12.04		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.67830		0.00068	0.65280	0.00065	0.678	12.04		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.49880		7.49880	7.49560	7.49560			9.09	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	247.00210		0.24700	249.80290	0.24980	247.002	9.40		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	88.20210		0.08820	94.20290	0.09420	88.202	9.40		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	240.25910		0.24026	243.22830	0.24323	240.259	9.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	91.45910		0.09146	97.62830	0.09763	91.459	9.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	233.60730		0.23361	236.74450	0.23674	233.607	9.36		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	94.80730		0.09481	101.14450	0.10114	94.807	9.36		0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200				0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.73863		108.59454	6.74949	108.51400				0.00	0	3,490.00
R023	On 02/05/2013	Bond Future	7.04	Call	2,206.74000		2.20674	2,126.20000	2.12620	2,206.740			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	2,278.96000		2.27896	2,198.42000	2.19842	2,278.960			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	2,351.12000		2.35112	2,270.58000	2.27058	2,351.120			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 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			6.78769		110.03260	6.79891	109.95132			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,562.78000		3.56278	3,481.50000	3.48150	3,562.780		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,632.15000		3.63215	3,550.87000	3.55087	3,632.150		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,701.46000		3.70146	3,620.18000	3.62018	3,701.460		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			5.28817		119.89440	5.29373	119.88085		1.64	4,675,881.60	39	19,469.00
R157	On 02/05/2013	Bond Future	5.34	Call	413.05000		0.41305	407.96000	0.40796	413.050	1.65	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	286.81000		0.28681	295.27000	0.29527	286.810	1.65	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	427.14000		0.42714	421.89000	0.42189	427.140	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	276.56000		0.27656	284.86000	0.28486	276.560	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	441.48000		0.44148	436.08000	0.43608	441.480	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	266.57000		0.26657	274.72000	0.27472	266.570	1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.27423		121.48224	5.28039	121.46882		1.50	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,026.61000		92.02661	92,013.19000	92.01319	92,026.610	1.61	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	1.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.25365		116.42737	5.26068	116.41404		1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	932.74000		0.93274	924.71000	0.92471	932.740	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	297.19000		0.29719	302.49000	0.30249	297.190	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	945.80000		0.94580	937.70000	0.93770	945.800	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	291.43000		0.29143	296.66000	0.29666	291.430	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	958.94000		0.95894	950.78000	0.95078	958.940	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	285.75000		0.28575	290.92000	0.29092	285.750	1.43	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.27867		131.48140	7.23831	131.89164		11.24		161,590,640.60	1,229	68,150.00
R186	On 02/05/2013	Bond Future	6.75	Call	718.77000		0.71877	820.36000	0.82036	718.770	11.08		0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,240.94000		6.24094	5,932.29000	5.93229	6,240.940	11.08		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,189.51000		3.18951	3,449.75000	3.44975	3,189.510	11.32		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,067.34000		2.06734	1,917.34000	1.91734	2,067.340	11.32		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,247.12000		3.24712	3,509.74000	3.50974	3,247.120	11.33		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,024.83000		2.02483	1,877.21000	1.87721	2,024.830	11.33		0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,305.26000		3.30526	3,570.25000	3.57025	3,305.260	11.34		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	1,982.96000		1.98296	1,837.71000	1.83771	1,982.960	11.34		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	5,566.90000		5.56690	5,900.41000	5.90041	5,566.900	11.53		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	909.04000		0.90904	832.31000	0.83231	909.040	11.53		0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.33992		127.93756	7.29817	128.35358		12.96		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,948.89000		3.94889	4,167.19000	4.16719	3,948.890	12.89		0.00	0	4,215.00
R186	On 01/08/2013	Bond Future	7.25	Put	4,847.27000		4.84727	4,649.55000	4.64955	4,847.270	12.89		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	118,665.15000		118.66515	119,081.17000	119.08117	118,665.150	13.50		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	13.50		0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.40623		129.78345	7.36293	130.20571		12.67		0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,694.58000		9.69458	10,006.18000	10.00618	9,694.580	13.05		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,738.38000		2.73838	2,627.72000	2.62772	2,738.380	13.05		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,757.30000		9.75730	10,069.79000	10.06979	9,757.300	13.06		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,711.28000		2.71128	2,601.51000	2.60151	2,711.280	13.06		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,610.84000		13.61084	13,968.18000	13.96818	13,610.840	13.26		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,429.96000		1.42996	1,365.04000	1.36504	1,429.960	13.26		0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,631.99000		9.63199	9,942.69000	9.94269	9,631.990	13.04		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,765.71000		2.76571	2,654.15000	2.65415	2,765.710	13.04		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			289.17446	289.17446	289.43166	289.43166			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	6,784.46000	6.78446	7,041.66000	7.04166	6,784.460		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	6,774.46000	6.77446	7,031.66000	7.03166	6,774.460		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	6,764.46000	6.76446	7,021.66000	7.02166	6,764.460		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			5.17548	108.78147	5.18100	108.77266		0.99	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,834.11000	1.83411	1,842.92000	1.84292	1,834.110	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,817.78000	1.81778	1,826.59000	1.82659	1,817.780	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,801.44000	1.80144	1,810.25000	1.81025	1,801.440	0.93	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.14229	105.81787	5.14866	105.80924		0.92	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,572.19000	68.57219	68,563.56000	68.56356	68,572.190	1.00	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	1.00	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.07073	107.34462	5.07852	107.33608		0.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	161.35000	0.16135	159.00000	0.15900	161.350	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	469.51000	0.46951	475.70000	0.47570	469.510	0.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.80	Call	165.06000		0.16506	162.66000	0.16266	165.060	0.80		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	462.22000		0.46222	468.36000	0.46836	462.220	0.80		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	168.83000		0.16883	166.39000	0.16639	168.830	0.80		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	454.99000		0.45499	461.09000	0.46109	454.990	0.80		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			215.48021		215.48021	215.48054	215.48054				0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	4,440.21000		4.44021	4,440.54000	4.44054	4,440.210			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	4,430.21000		4.43021	4,430.54000	4.43054	4,430.210			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	4,420.21000		4.42021	4,420.54000	4.42054	4,420.210			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			5.76522		110.62844	5.77089	110.60564		3.84		229,554,013.00	2,075	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,024.66000		1.02466	1,015.99000	1.01599	1,024.660			0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	524.32000		0.52432	538.45000	0.53845	524.320			0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,049.44000		1.04944	1,040.57000	1.04057	1,049.440			0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	509.12000		0.50912	523.05000	0.52305	509.120			0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,074.54000		1.07454	1,065.45000	1.06545	1,074.540			0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	494.26000		0.49426	507.97000	0.50797	494.260			0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.79170		112.09348	5.79768	112.07074		3.70		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,880.28000		98.88028	98,857.54000	98.85754	98,880.280			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			0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.82373		109.55056	5.83013	109.52774		3.58		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.01	Call	1,693.69000		1.69369	1,682.92000	1.68292	1,693.690	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,031.72000		1.03172	1,043.77000	1.04377	1,031.720	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,321.04000		107.32104	107,298.22000	107.29822	107,321.040	3.83	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	3.83	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,125.18000		1.12518	1,117.31000	1.11731	1,125.180	3.58	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,531.82000		1.53182	1,546.77000	1.54677	1,531.820	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,652.00000		1.65200	1,641.42000	1.64142	1,652.000	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,060.87000		1.06087	1,073.11000	1.07311	1,060.870	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,672.78000		1.67278	1,662.10000	1.66210	1,672.780	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,046.22000		1.04622	1,058.36000	1.05836	1,046.220	3.64	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			6.05919		112.13354	6.05966	112.13121		5.26	0.00	0	7,307.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,710.10000		1.71010	1,715.29000	1.71529	1,710.100	5.35	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	571.32000		0.57132	578.84000	0.57884	571.320	5.35	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,743.34000		1.74334	1,748.47000	1.74847	1,743.340	5.36	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	555.55000		0.55555	563.01000	0.56301	555.550	5.36	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,776.89000		1.77689	1,781.94000	1.78194	1,776.890	5.36	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	540.12000		0.54012	547.50000	0.54750	540.120	5.36	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.09966		109.59183	6.10009	109.58979		5.53	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,708.33000		100.70833	100,706.29000	100.70629	100,708.330	5.83	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	5.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.14286		111.17302	6.14327	111.17116		5.11	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,425.57000		4.42557	4,426.91000	4.42691	4,425.570	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	620.79000		0.62079	623.99000	0.62399	620.790	5.35	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,259.04000		2.25904	2,261.63000	2.26163	2,259.040	5.12	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,593.99000		1.59399	1,598.44000	1.59844	1,593.990	5.12	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
R204	On 07/11/2013	Bond Future	6.30	Call	2,284.84000		2.28484	2,287.43000	2.28743	2,284.840	5.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,574.77000		1.57477	1,579.22000	1.57922	1,574.770	5.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,310.80000		2.31080	2,313.37000	2.31337	2,310.800	5.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,555.73000		1.55573	1,560.16000	1.56016	1,555.730	5.13	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			5.17173		103.86896	5.17800	103.86469		0.40	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	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,226.23000		1.22623	1,230.50000	1.23050	1,226.230	0.37	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	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,219.28000		1.21928	1,223.55000	1.22355	1,219.280	0.37	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	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,212.33000		1.21233	1,216.60000	1.21660	1,212.330	0.37	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.03420		101.48251	5.04339	101.47846		0.30	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,484.40000		30.48440	30,480.35000	30.48035	30,484.400	0.33	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	0.33	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.45008		102.94672	4.47175	102.94283		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	29.41000		0.02941	27.99000	0.02799	29.410	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	58.09000		0.05809	60.56000	0.06056	58.090	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	30.13000		0.03013	28.68000	0.02868	30.130	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	57.01000		0.05701	59.45000	0.05945	57.010	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	30.85000		0.03085	29.37000	0.02937	30.850	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	55.94000		0.05594	58.35000	0.05835	55.940	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future			6.30414		107.32871	6.30468	107.32571		6.46	426,953,608.38	3,978	7,233.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,632.43000		1.63243	1,639.04000	1.63904	1,632.430	6.53	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	880.47000		0.88047	890.08000	0.89008	880.470	6.53	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,665.93000		1.66593	1,672.50000	1.67250	1,665.930	6.53	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	858.88000		0.85888	868.45000	0.86845	858.880	6.53	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,699.79000		1.69979	1,706.30000	1.70630	1,699.790	6.54	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	837.69000		0.83769	847.20000	0.84720	837.690	6.54	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.35209		105.11353	6.35261	105.11074		6.74	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,542.34000		97.54234	97,539.55000	97.53955	97,542.340	7.06	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	7.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.40012		106.63009	6.40062	106.62751		6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,153.89000		3.15389	3,156.68000	3.15668	3,153.890	6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,669.14000		1.66914	1,674.51000	1.67451	1,669.140	6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,185.26000		3.18526	3,188.03000	3.18803	3,185.260	6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,649.75000		1.64975	1,655.10000	1.65510	1,649.750	6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,216.78000		3.21678	3,219.53000	3.21953	3,216.780	6.58	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,630.55000		1.63055	1,635.88000	1.63588	1,630.550	6.58	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.42636		102.65422	6.43720	102.58710		7.81	28,537,873.16	278	18,312.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,156.67000		2.15667	2,122.53000	2.12253	2,156.670	7.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	843.72000		0.84372	876.70000	0.87670	843.720	7.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,196.64000		2.19664	2,162.03000	2.16203	2,196.640	7.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	822.74000		0.82274	855.25000	0.85525	822.740	7.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,236.96000		2.23696	2,201.86000	2.20186	2,236.960	7.89	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
R208	On 02/05/2013	Bond Future	6.66	Put	802.17000		0.80217	834.19000	0.83419	802.170	7.89	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.47073		104.01376	6.48199	103.94597		8.19	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,969.29000		94.96929	94,901.50000	94.90150	94,969.290	8.63	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	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.52007		102.11806	6.53181	102.04958		8.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,437.05000		6.43705	6,387.22000	6.38722	6,437.050	8.59	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	912.26000		0.91226	930.91000	0.93091	912.260	8.59	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,660.63000		3.66063	3,624.89000	3.62489	3,660.630	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,100.58000		2.10058	2,133.32000	2.13332	2,100.580	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,695.22000		3.69522	3,659.27000	3.65927	3,695.220	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,077.94000		2.07794	2,110.47000	2.11047	2,077.940	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,729.97000		3.72997	3,693.79000	3.69379	3,729.970	8.27	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,055.51000		2.05551	2,087.81000	2.08781	2,055.510	8.27	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			8.15541		81.00430	8.11532	81.35488		16.72	30,943,642.60	382	9,196.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,709.65000		1.70965	1,876.50000	1.87650	1,709.650	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,171.46000		3.17146	2,987.73000	2.98773	3,171.460	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,745.41000		1.74541	1,914.37000	1.91437	1,745.410	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,117.69000		3.11769	2,936.07000	2.93607	3,117.690	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,781.63000		1.78163	1,952.70000	1.95270	1,781.630	16.61	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,064.53000		3.06453	2,885.02000	2.88502	3,064.530	16.61	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.21939		82.07708	8.17820	82.43259		17.58	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	72,127.97000		72.12797	72,483.48000	72.48348	72,127.970	18.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.28970		80.11647	8.24728	80.47737		20.14	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,219.49000		11.21949	11,511.80000	11.51180	11,219.490	21.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,903.17000		1.90317	1,834.58000	1.83458	1,903.170	21.00	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,677.77000		7.67777	7,924.23000	7.92423	7,677.770	20.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,604.85000		3.60485	3,490.41000	3.49041	3,604.850	20.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,725.75000		7.72575	7,972.96000	7.97296	7,725.750	20.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,574.75000		3.57475	3,461.06000	3.46106	3,574.750	20.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,773.84000		7.77384	8,021.79000	8.02179	7,773.840	20.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,544.88000		3.54488	3,431.93000	3.43193	3,544.880	20.62	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			164.15226		164.15226	164.36262	164.36262			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,012.26000		3.01226	3,222.62000	3.22262	3,012.260		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	3,002.26000		3.00226	3,212.62000	3.21262	3,002.260		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	2,992.26000		2.99226	3,202.62000	3.20262	2,992.260		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			128.60445		128.60445	128.61193	128.61193			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,914.45000		2.91445	2,921.93000	2.92193	2,914.450		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,904.45000		2.90445	2,911.93000	2.91193	2,904.450		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,894.45000		2.89445	2,901.93000	2.90193	2,894.450		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.37859		134.37859	134.38216	134.38216			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,288.59000		3.28859	3,292.16000	3.29216	3,288.590		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	3,278.59000		3.27859	3,282.16000	3.28216	3,278.590		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	3,268.59000		3.26859	3,272.16000	3.27216	3,268.590		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			7.84847		93.21015	7.81344	93.52454		15.02	0.00	0	10,129.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,398.33000		2.39833	2,578.64000	2.57864	2,398.330	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,474.21000		2.47421	2,340.13000	2.34013	2,474.210	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,442.42000		2.44242	2,624.55000	2.62455	2,442.420	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,428.73000		2.42873	2,296.47000	2.29647	2,428.730	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,486.96000		2.48696	2,670.91000	2.67091	2,486.960	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,383.82000		2.38382	2,253.38000	2.25338	2,383.820	14.96	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.91135		94.44446	7.87529	94.76336		15.56	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,829.44000		83.82944	84,148.34000	84.14834	83,829.440	16.13	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	16.13	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.98198		92.26953	7.94479	92.59317		16.57	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,041.62000		8.04162	8,271.97000	8.27197	8,041.620	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,976.75000		2.97675	2,883.46000	2.88346	2,976.750	16.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future	8.60	Call	8,093.71000		8.09371	8,324.76000	8.32476	8,093.710	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,948.98000		2.94898	2,856.39000	2.85639	2,948.980	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,145.90000		8.14590	8,377.64000	8.37764	8,145.900	17.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,921.43000		2.92143	2,829.53000	2.82953	2,921.430	17.00	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			8.18721		82.78975	8.14710	83.16212		17.47	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	74,010.13000		74.01013	74,382.50000	74.38250	74,010.130	18.19	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	18.19	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.24850		83.88613	8.20731	84.26362		18.15	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	73,438.23000		73.43823	73,815.72000	73.81572	73,438.230	18.82	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	18.82	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			1.43090		1.43090	1.42410	1.42410		11.21	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,409.51370		0.14095	1,341.82530	0.13418	1,409.514	14.56	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.51370		0.00005	0.82530	0.00008	0.514	14.56	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,309.71450		0.13097	1,242.14190	0.12421	1,309.714	14.05	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.71450		0.00007	1.14190	0.00011	0.715	14.05	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,210.00240		0.12100	1,142.59280	0.11426	1,210.002	13.55	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	1.00240		0.00010	1.59280	0.00016	1.002	13.55	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.44220		1.44220	1.43550	1.43550		13.15	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	706.97780		0.07070	662.38590	0.06624	706.978	12.47	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	184.97780		0.01850	207.38590	0.02074	184.978	12.47	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	639.50170		0.06395	597.47010	0.05975	639.502	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	217.50170		0.02175	242.47010	0.02425	217.502	12.46	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
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	580.22110		0.05802	541.08620	0.05411	580.221	12.60	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	258.22110		0.02582	286.08620	0.02861	258.221	12.60	0.00	0	0.00
Total for Derivatives :											1,534,399,428.44	141,132	1 782 457.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		12.55288	99.94188	12.52182			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		25.00313	108.85858	24.94317			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		10.14112	100.00011	10.11600			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		12.61542	111.70673	12.58453			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		7.09235	100.63261	0.01598			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		7.18351	100.64155	0.00651			0.00	0	19,000,000.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.60812	8.00000	46.59802			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		10.98686	101.73855	10.96193			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		26.86082	105.29362	26.79813			0.00	0	11,646,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		50.90313	105.62267	50.78401			819,602,978,588.42	7,759,726	11,840,863.00
AB08	On 03/05/2017	Spot Bond			100.96284		9.68405	100.96284	9.65959			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		14.42457	111.66393	14.38927			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00003		63.09135	100.00003	62.89001			0.00	0	0.00
ABCP1	On 31/03/2013	Spot Bond			215.58145		88.91889	215.58145	88.48153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On 20/09/2014	Spot Bond	134.94825	32.13198	134.94825	32.03784			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.98098	269.82094	2.96703			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	26.29750	100.53123	26.23133			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	43.92198	100.25380	43.81297		401,015,200,000.00	4,000,000	1,000,000.00	
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.71797	100.10451	13.68397		20,020,902,000.00	200,000	100,000.00	
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.85662	100.10764	8.83468		0.00	0	0.00	
ABFN08	On 17/03/2020	Spot Bond	100.11256	8.36131	100.11256	8.34058		0.00	0	0.00	
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.42938	100.11573	8.40849		0.00	0	0.00	
ABL10A	On 15/03/2015	Spot Bond	113.03853	29.61762	113.03853	29.54441		0.00	0	3,700,000.00	
ABL10B	On 15/03/2015	Spot Bond	102.88112	23.79535	102.88112	23.73491		0.00	0	0.00	
ABL11A	On 29/09/2014	Spot Bond	106.71879	36.16095	106.71879	36.07562		0.00	0	72,000.00	
ABL11B	On 29/09/2014	Spot Bond	101.43096	30.76470	101.43096	30.68755		0.00	0	0.00	
ABL12B	On 08/03/2015	Spot Bond	100.69530	24.09738	100.69530	24.03733		0.00	0	0.00	
ABL13	On 11/10/2016	Spot Bond	101.53927	11.87133	101.53927	11.84152		0.00	0	0.00	
ABL14	On 09/10/2015	Spot Bond	101.47729	16.62437	101.47729	16.58265		0.00	0	0.00	
ABL15	On 09/10/2017	Spot Bond	101.61005	10.01454	101.61005	9.98938		203,220,100,000.00	2,000,000	1,000,000.00	
ABL8A	On 19/09/2013	Spot Bond	108.48706	71.84211	108.48706	71.67030		0.00	0	1,100,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.57306	64.14394	101.57306	63.93645		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC08	On 19/08/2013	Spot Bond	100.00000	76.50430	100.00000	76.28571				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	88.94006	215.26681	88.50313				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	43.86229	133.33110	43.73497			314,661,396,000.00	2,360,000	1,180,000.00	
ABLI03	On 15/03/2015	Spot Bond	122.14204	23.23057	122.14204	23.16749				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.65723	113.35700	9.63249				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	4.97025	100.00000	4.95871				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	17.46527	123.70523	17.41887			495,439,446,150.00	4,005,000	5,965,000.00	
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.60793	102.18114	17.56347				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.49742	99.83242	11.46899				0.00	0	1,600,000.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.55687	99.82309	11.52830				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	12.12387	99.81405	12.09390			169,683,885,000.00	1,700,000	850,000.00	
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.44709	106.48741	5.43386				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	22.71188	100.00000	22.65564				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.07104	165.75435	4.05722				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	13.76666	157.68318	13.72161				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.30050	170.05600	3.28907				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	139.17596	143.83197	138.63050				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	172.68858	3.87432	172.68858	3.86076			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	88.92158	215.54135	88.48428			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	88.91850	215.58717	88.48114			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	97.44033	100.00000	97.19612			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.00892	71.58015	6.99856			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.00892	71.58015	6.99856			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	98.37687	100.36979	98.11145			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.75482	84.61000	12.73341			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.80228	92.57000	19.76676			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.57804	100.05362	11.54936			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.66565	95.34000	17.63328			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	33.11323	100.00000	33.05040			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.48244	94.00000	16.45255			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.44401	94.99000	15.41578			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	23.43978	89.20000	23.39887			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	30.94974	90.02000	30.89429			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.39903	101.37010	9.37547			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.24578	101.21709	9.22263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	89.83000	29.59249	89.83000	29.53956			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	21.82427	136.93312	21.76182			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	25.03987	102.86000	24.99140			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	25.48086	96.69000	25.43275			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	24.48679	96.61000	24.44059			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	24.08886	96.38000	24.04349			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.81890	99.94804	9.79461			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	24.93702	121.81240	24.87158			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	77.06820	104.20000	76.90774			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.76421	101.30453	9.73975			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	21.77406	93.54000	21.73394			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	20.66439	92.85000	20.62653			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.05837	103.39542	2.05364			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.74529	149.61017	2.73688			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.38480	196.08295	2.37586			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.17579	95.40000	17.14403			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	72.51008	107.27000	72.35589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	94.09000	17.03388	94.09000	17.00235			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	7.64663	100.00000	7.58741			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.17364	100.00000	3.16752			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	13.86136	114.69202	13.82669			0.00	0	4,100,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	24.84160	105.76936	24.78340		701,166,241,312.00	6,629,200		7,373,600.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.94948	102.79126	9.92683			0.00	0	10,891,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.69265	101.48825	12.66390			0.00	0	143,000.00
ABS9	On 17/03/2016	Spot Bond	110.44192	18.82323	110.44192	18.77756			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	38.14124	125.04605	38.03637			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.63318	4.00000	121.60962			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.94239	274.59193	2.92845			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.90493	123.88924	4.89146			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.58961	128.40915	2.58230			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	82.67573	99.53952	82.42690			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	100.37123	100.06620	100.11237			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	92.23157	100.07265	91.77693			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.02956	100.00000	25.96510			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	68.47892	100.53957	68.25935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024	On 20/04/2013	Spot Bond	101.66199	90.21332	101.66199	89.99491			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	68.47892	100.53957	68.25935			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	86.47025	101.42690	86.27003			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	91.54562	102.82057	91.33708			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	27.40332	111.03772	27.33655			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	21.35151	100.83941	21.29765			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	21.56313	100.86237	21.50872			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	24.56103	101.18756	24.49887			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	63.62343	100.06785	63.42027			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	63.59537	100.06721	63.39229			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	21.13984	100.81643	21.08651			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.57488	54.43317	8.56467			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	54.99257	100.61624	54.85411			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	63.01455	99.86961	62.85869			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.13352	100.00000	20.09532			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.90611	100.00000	16.87403			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.90611	100.00000	16.87403			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	63.96963	100.07583	63.76534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond	100.07969	18.47233	100.07969	18.42656			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	19.36753	100.08857	19.31953			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	18.07323	100.07573	18.02845			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	18.34289	100.07841	18.29744			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	18.46154	100.07959	18.41579			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.31473	103.08180	10.29107			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.31473	103.08180	10.29107			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.36234	103.10163	10.33856			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	17.85749	100.07361	17.81324			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.36234	103.10163	10.33856			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.26711	103.06198	10.24357			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	29.16972	79.64238	29.12294			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	31.33212	100.07204	31.25448			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	64.55374	100.07100	64.39379			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	17.51994	99.94507	17.47657			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	64.55374	100.07100	64.39379			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.42748	100.07684	9.40412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096	On 20/06/2020	Spot Bond	100.07933	9.24671	100.07933	9.22380			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.19779	100.08039	9.17499			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.96138	100.07826	8.93918			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	64.26649	100.06560	64.10726			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	10.00831	100.07361	9.98351			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	87.42985	101.31884	87.15006			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	11.05134	110.28658	11.02148			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	43.95474	100.06728	43.84582			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	50.68563	105.71996	50.56694			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	57.85047	100.99526	57.70432			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.90160	101.18059	7.88183			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.84838	102.01291	7.82861			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.06676	100.00000	10.04766			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	58.42601	101.04786	58.27998			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.38414	100.00000	4.37438			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.63313	100.00000	5.62052			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.29229	72.59933	14.27093			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.43790	127.83552	3.42853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128		On 20/09/2021	Spot Bond	127.87043	3.57004	127.87043	3.56030		0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	100.07569	8.70889	100.07569	8.68731		0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	100.62321	37.69552	100.62321	37.60060		0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	100.62321	37.69552	100.62321	37.60060		0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	101.04786	58.42601	101.04786	58.27998		0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	100.51806	37.09473	100.51806	30.90927		0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	100.07299	31.41594	100.07299	31.33810		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	100.07235	31.36005	100.07235	31.28235		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.33418	8.46184	101.33418	8.44064		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.41093	11.00121	100.41093	10.97387		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.33457	8.45012	101.33457	8.42894		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	103.90444	10.05077	103.90444	10.02756		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	103.93140	10.09712	103.93140	10.07381		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.22094	31.36551	100.22094	31.28769		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.59173	12.82165	100.59173	12.78974		259,194,710,691.00	2,576,700	6,161,800.00
ACL144		On 20/12/2016	Spot Bond	99.93469	12.19874	99.93469	12.16855		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.07603	8.74434	100.07603	8.72267		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On 30/11/2013	Spot Bond	100.93686	68.64954	100.93686	68.47812			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	43.72257	100.27790	43.61403			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	43.56674	100.06196	43.45879			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.97866	100.07446	10.95146			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	56.43156	100.76536	56.28929			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	22.42035	100.06587	22.36479			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	22.24675	100.06402	22.19162			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	22.58373	100.06760	22.52777			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.95556	100.07424	10.92841			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.55141	100.07047	10.52526			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	22.45098	100.06619	22.39535			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	22.56330	100.06739	22.50740			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	14.38952	102.65284	14.35662			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	17.33970	100.06844	17.29674			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	22.50203	100.06674	22.44628			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	46.01332	100.09530	45.89928			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	22.72395	100.18292	22.66758			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	43.69232	100.06691	43.58405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	108.26890	11.02538	108.26890	10.99920				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.92093	100.07386	10.89387				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.86931	103.66222	4.85773				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	22.55309	100.06728	22.49721				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	22.57356	100.06735	22.51762				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.83963	100.07626	10.81277				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	9.07724	100.07891	9.05475				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.48851	100.07361	8.46748				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	63.67403	100.07223	63.47069				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	31.60111	100.07839	31.52281				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	23.06273	100.07574	23.00557				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	11.41697	100.08155	11.38868				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.83963	100.07626	10.81277				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	9.13611	100.07944	9.11347				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	10.13599	100.07796	10.11088				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.62341	100.07839	8.60204				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.11097	100.07515	12.08096				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond			100.07965		8.85517	100.07965	8.83323				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond			100.08103		9.00868	100.08103	8.98635				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond			100.06425		63.31370	100.06425	63.11152				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond			100.06489		63.35119	100.06489	63.14890				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond			100.06989		17.15548	100.06989	17.11297				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond			100.07148		17.31730	100.07148	17.27439				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond			100.08134		8.95433	100.08134	8.93214				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond			100.08134		8.95433	100.08134	8.93214				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond			100.08737		12.05200	100.08737	12.02213				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond			100.07679		10.00790	100.07679	9.98310				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond			100.08652		11.95963	100.08652	11.92999				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond			100.08684		11.99426	100.08684	11.96454				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond			100.08737		12.05200	100.08737	12.02213				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond			85.50175		7.01795	85.50175	7.00416				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond			100.08315		9.15523	100.08315	9.13254				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond			100.08315		9.15523	100.08315	9.13254				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond			100.00000		0.01777	100.00000	0.01772				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond			100.00000		0.01712	100.00000	0.01708				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	100.00000	5.76828	100.00000	5.73743				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			25,000,000,000,000.00	250,000,000	250,000,000.00	
ACL207	On 22/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	97.85573	103.67806	97.60803				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.58972	100.00000	3.58073				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	26.19921	100.56844	26.13169				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	26.77559	100.63477	26.70658				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	27.15961	100.67892	27.08960				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	15.79379	101.20949	15.75426				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.50894	101.34649	16.46757				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	17.46042	101.52904	17.41660				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	12.21902	108.27946	12.18985				0.00	0	20,146,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	12.87108	124.59492	12.83688				0.00	0	1,787,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	32.42066	100.00000	32.34037				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	20.11840	115.64616	20.06775				0.00	0	8,900,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	30.99258	100.00000	30.91583				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.24381	100.00000	15.20989				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.58212	154.79211	4.56733		4,488,971,190,000.00	29,000,000	14,500,000.00	
AIRL02	On 18/02/2014	Spot Bond	129.92747	40.30663	129.92747	40.19531		0.00	0	0.00	
ANG02	On 11/10/2013	Spot Bond	101.15622	90.06674	101.15622	89.84263		0.00	0	0.00	
ANG03	On 18/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998		0.00	0	0.00	
BAW10	On 01/10/2016	Spot Bond	99.92565	11.44809	99.92565	11.41976		0.00	0	0.00	
BAW11	On 01/10/2018	Spot Bond	112.23984	13.16824	112.23984	13.13605		35,243,309,760.00	314,000	8,398,000.00	
BAW12	On 17/04/2015	Spot Bond	101.18527	20.55059	101.18527	20.49917		0.00	0	0.00	
BAW13	On 17/04/2017	Spot Bond	101.23711	9.47136	101.23711	9.44766		0.00	0	0.00	
BAW14U	On 01/01/2014	Spot Bond	100.00000	62.47329	100.00000	62.31859		0.00	0	0.00	
BAW15	On 01/02/2016	Spot Bond	100.00000	9.14559	100.00000	9.12269		0.00	0	0.00	
BAW2	On 02/10/2015	Spot Bond	114.82122	23.18099	114.82122	23.12328		0.00	0	0.00	
BAW3	On 02/10/2017	Spot Bond	99.81750	10.39519	99.81750	10.36949		0.00	0	0.00	
BAW4	On 15/09/2013	Spot Bond	100.11329	64.75166	100.11329	64.54481		0.00	0	0.00	
BAW5	On 15/09/2013	Spot Bond	103.73691	69.93809	103.73691	69.77682		0.00	0	0.00	
BAW6	On 02/10/2014	Spot Bond	99.83571	30.40339	99.83571	30.32821		0.00	0	0.00	
BAW7	On 02/10/2014	Spot Bond	105.24488	35.45216	105.24488	35.36989		0.00	0	0.00	
BAW8	On 02/10/2017	Spot Bond	111.52726	14.29820	111.52726	14.26343		0.00	0	0.00	
BAW9	On 03/02/2014	Spot Bond	100.88946	57.39398	100.88946	57.24912		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	104.32215	18.93979	104.32215	18.89109				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	88.70457	99.81811	88.29070				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	21.41863	102.00706	21.36464				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	21.40265	101.95171	21.34872				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.06288	99.81798	15.02564				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	21.31188	101.94160	21.25818				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.29225	104.59763	14.25540				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	20.60572	99.81335	20.55477				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	20.60572	99.81335	20.55477				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	17.39707	99.81340	17.35406				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.98558	101.35805	17.94050				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	18.92453	102.22265	18.87674				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	21.41863	102.00706	21.36464				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	18.23389	102.70168	18.18765				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.52143	102.35327	12.48977				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.72792	99.82359	14.69151				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.72929	99.81671	14.69287				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.72929	99.81671	14.69287			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	32.43028	99.82722	32.35011			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	98.02421	99.86832	97.77882			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.88673	97.82330	19.83845			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.79242	103.70924	13.75713			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	15.11780	99.79214	15.08044			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	13.02858	100.04409	12.99631			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.67396	99.77076	1.66982			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.65349	92.33087	12.62432			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	61.56620	99.87024	61.36994			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	19.01873	99.83486	18.97170			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.08876	99.06007	10.06398			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.68541	99.81958	0.68372			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	22.14754	104.16088	22.09065			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	20.18325	103.97505	20.13151			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	17.42602	106.00425	17.38056			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.95677	99.75847	14.91981			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.28206	99.75846	0.28136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.14389	100.00000	100.00000	0.14318			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.96450	100.00000	100.00000	6.95129			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.52710	100.00000	100.00000	21.47380			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.59209	100.00000	100.00000	19.54357			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.09388	100.00000	100.00000	12.06393			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.11310	100.00000	100.00000	12.08277			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.62208	100.00000	100.00000	14.58587			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.66978	100.00000	100.00000	12.63840			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	101.96593	100.20198	100.20198	101.69565			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	32.64589	102.32067	102.32067	32.56337			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	20.22305	102.37811	102.37811	20.17191			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	97.59358	100.00000	100.00000	97.33333			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	86.49289	100.00000	100.00000	86.28842			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	82.39278	100.00000	100.00000	82.20721			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.16491	169.54509	169.54509	2.15758			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.41381	150.32167	150.32167	10.38766			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	12.03750	150.48996	150.48996	12.00725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	105.72100	10.42454	105.72100	10.40026			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	39.65125	101.02420	39.55105			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	90.27343	101.68745	89.97502			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	55.50868	100.66680	55.36886			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	56.49509	100.64029	56.35282			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	90.15644	104.00756	89.85349			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	57.55619	100.90417	57.41090			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	98.08766	101.68177	97.83805			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.69347	100.33377	8.67187			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	31.08528	100.06919	31.00825			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	34.28070	100.00000	34.19486			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	75.41956	100.00000	75.27139			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.48323	101.11913	12.45201			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.53275	101.12772	12.50141			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.68128	101.15348	12.64955			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.17596	101.23934	13.14298			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.67002	101.32517	13.63576			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.05008	101.56516	15.01229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.01082	100.00000	5.99594				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.03793	100.93890	10.01287				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.38767	100.99127	10.36172				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.53747	101.01372	10.51114				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.58740	101.02120	10.56094				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.18597	101.11093	11.15800				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.98275	101.23048	11.95275				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.76203	100.00000	3.75272				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.76203	100.00000	3.75272				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	10.03432	100.10441	10.00945				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.67677	100.11338	10.65030				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.85197	100.11583	10.82507				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	14.87270	107.76177	14.83732				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.37752	100.12316	11.34932				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	12.31172	100.13609	12.28120				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.69858	100.00000	2.69189				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.69858	100.00000	2.69189				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond	110.26280	35.21978	110.26280	35.13444			16,539,420,000.00	150,000	2,983,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	7.72165	100.53667	7.70221			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	70.62585	96.69296	70.49396			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	13.79801	100.49749	13.76147			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.40479	100.00000	6.38876			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	6.72732	100.60117	6.70838			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	13.81605	100.49926	13.77946			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.11355	100.52855	14.07621			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	14.65414	100.58172	14.61541			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	16.90209	100.80214	16.85764			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.09655	101.17004	13.06141			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.10916	94.36548	100.10916	93.88841			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	90.89709	100.17136	90.59862			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	64.69737	100.07370	64.53705			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	82.80099	100.27042	82.62331			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.33107	100.00000	9.30797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond	112.83919	35.03391	112.83919	34.94742			0.00	0	3,300,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	18.46183	121.22515	18.41356			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.99783	101.55684	13.96269			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	39.26425	100.95576	39.16508			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	18.30199	108.79348	18.25813			0.00	0	8,300,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	16.43847	109.29382	16.39893			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.60345	101.38676	10.57657			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.57874	110.62195	11.55061			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	19.66645	100.52977	19.61697		100,529,770,000.00		1,000,000	500,000.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.79960	105.82127	13.76726			0.00	0	2,300,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	9.92185	100.81182	9.89683			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	10.89952	105.70562	10.87400			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.55592	100.97754	15.51663		113,417,972,928.00		1,123,200	333,000.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.78512	100.26196	11.75587			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.11001	123.26011	12.07810			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.80342	119.72199	11.77303			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	13.96811	123.54995	13.93104			0.00	0	33,343,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	100.40002	16.47219	100.40002	16.43126			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	22.36910	107.22537	22.31611			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	28.06584	100.86678	27.99501			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	44.50516	102.24997	44.39274			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	28.00790	102.59156	27.93695			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	25.20383	100.41408	25.14118			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	104.42383	100.11325	104.15441			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	48.40701	100.18762	48.28694			0.00	0	1,000,000.00
CLN108	On 20/06/2013	Spot Bond	100.07319	92.23151	100.07319	91.77687			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	97.44033	100.00000	97.19612			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	97.44033	100.00000	97.19612			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	97.44033	100.00000	97.19612			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	97.44033	100.00000	97.19612			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	92.23151	100.07319	91.77687			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	92.23151	100.07319	91.77687			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	68.45458	100.53672	68.23510			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	92.25373	100.07373	91.79898			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	92.03152	100.06833	91.57789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120	On 20/06/2013	Spot Bond	100.06400	91.85375	100.06400	91.40100				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	83.71042	100.60353	83.52431				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	24.25762	101.15466	24.19624				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	90.94045	99.83222	90.64273				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	24.13958	101.14186	24.07851				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	63.61860	100.06829	63.41546				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	63.45487	100.06451	63.25224				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.76324	101.20948	24.70056				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	77.43457	100.61649	77.21418				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	77.43512	100.58787	77.21478				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	68.89102	100.59448	68.67003				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	92.29817	100.07482	91.84319				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	92.14263	100.07103	91.68844				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	63.78235	100.07206	63.57866				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	73.03353	106.64650	72.86128				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	99.01075	103.71200	98.76624				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	70.38756	104.51633	70.22426				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On 20/08/2013	Spot Bond	100.85780	78.48456	100.85780	78.25950			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	45.97350	100.09542	45.85956			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	65.33064	100.79729	65.16771			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	65.33064	100.79729	65.16771			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	90.48452	101.28023	90.26563			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	27.57380	100.83563	27.50424			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.72038	100.00000	18.67402			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.51482	100.00000	18.46897			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	43.81976	100.00000	43.71002			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	43.81976	100.00000	43.71002			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	43.81976	100.00000	43.71002			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	43.81976	100.00000	43.71002			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	43.81976	100.00000	43.71002			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	43.81976	100.00000	43.71002			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	18.01915	100.07575	17.97450			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	43.81976	100.00000	43.71002			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	97.57898	100.04314	97.33432			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	98.18707	100.23356	97.94047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On 31/03/2013	Spot Bond	100.08420	97.79575	100.08420	97.55046				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	97.79791	100.05746	97.55268				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	42.83672	100.00000	42.73064				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	14.01477	100.06980	13.98004				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	16.88778	100.15069	16.84590				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.58796	99.78582	11.56208				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	16.88778	100.15069	16.84590				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.15493	101.41261	13.12195				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	50.32529	100.22617	50.20042				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	51.51409	100.17009	51.38633				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.30385	108.36668	7.28640				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.43764	99.52839	14.40164				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.81742	108.34841	2.81053				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.04747	102.60151	13.01765				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	51.76371	100.25498	51.63523				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	100.15069	16.88778	100.15069	16.84590			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	16.88778	100.15069	16.84590			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.90378	107.96614	4.89168			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.98191	107.75628	8.95979			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	16.26371	100.11142	16.22339			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	100.16963	100.00002	99.91409			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	100.70106	100.07054	100.44135			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	92.75592	100.08593	92.29865			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	66.34018	100.10498	66.17575			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	28.57971	101.25895	28.50814			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	28.65282	101.27689	28.58105			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	15.14708	105.79026	15.11177			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	29.26818	101.32709	29.18570			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	28.76768	101.30689	28.69561			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.98560	101.18509	10.95812			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.98371	101.19643	10.95623			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	15.16059	105.99233	15.12520			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	15.16059	105.99233	15.12520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	107.65143	48.71808	107.65143	48.58924	0.00	0	0.00	0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	49.17479	110.88445	49.04128	0.00	0	0.00	0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.71161	104.90153	13.67988	0.00	0	0.00	0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.68686	100.07790	12.65542	0.00	0	0.00	0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.66668	100.08711	13.63281	0.00	0	0.00	0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	94.51270	100.16277	94.03222	0.00	0	0.00	0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	94.53098	100.16385	94.05041	0.00	0	0.00	0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	28.31255	101.18605	28.24169	0.00	0	0.00	0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	28.31255	101.18605	28.24169	0.00	0	0.00	0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	51.90975	100.17539	51.78100	0.00	0	0.00	0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	90.77616	101.40617	90.55633	0.00	0	0.00	0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	90.77616	101.40617	90.55633	0.00	0	0.00	0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	17.73342	100.16285	17.68944	0.00	0	0.00	0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.05232	100.71861	10.02699	0.00	0	0.00	0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.43467	100.07925	11.40633	0.00	0	0.00	0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	26.15670	100.51081	26.09091	0.00	0	0.00	0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.30607	100.54638	10.28013	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	103.07581	9.73568	103.07581	9.71336			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	9.73568	103.07581	9.71336			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	26.09093	100.51075	26.02529		1,206,129,000,000.00	12,000,000	4,000,000.00	
CLN245	On 25/02/2015	Spot Bond	100.51227	26.10623	100.51227	26.04056		904,610,430,000.00	9,000,000	3,000,000.00	
CLN246	On 24/02/2017	Spot Bond	99.62826	14.59348	99.62826	14.55706			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.29579	100.86363	14.25971			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	22.66127	100.17567	22.60506			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.02975	100.84631	13.99434			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	22.17411	99.94994	22.11922			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	22.17411	99.94994	22.11922			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	22.17411	99.94994	22.11922			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	22.17411	99.94994	22.11922			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	22.17411	99.94994	22.11922			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	22.35632	99.94850	22.30099			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.52780	99.94597	10.50174			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.52780	99.94597	10.50174			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.52780	99.94597	10.50174			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.52780	99.94597	10.50174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On 26/03/2017	Spot Bond	99.94597	10.52780	99.94597	10.50174			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.58487	99.94556	10.55867			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	13.09378	110.57517	13.06198			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	45.78354	100.09271	45.67008			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	37.56923	100.59304	37.47465			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	94.12236	99.85267	93.88796			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	44.06060	100.09928	43.95140			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	44.06060	100.09928	43.95140			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.54299	101.01926	9.51887			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.62963	100.09028	12.59833			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.58765	100.79299	13.55339			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	14.36107	100.10632	14.32548			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.66634	100.07520	10.63991			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.60860	100.07467	10.58232			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.66681	100.07203	10.64038			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	8.75528	100.58176	8.73325			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.13260	100.62464	10.10709			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond			100.62450	10.10711	100.62450	10.08165				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond			100.07182	10.64371	100.07182	10.61734				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond			100.10367	25.71712	100.10367	25.65338				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond			100.32695	9.33286	100.32695	9.30968				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond			100.05044	22.45115	100.05044	22.39553				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond			99.94992	22.09908	99.94992	22.04437				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond			100.07255	17.37110	100.07255	17.32805				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond			100.08473	11.70554	100.08473	11.67653				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond			100.08473	11.70554	100.08473	11.67653				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond			100.08473	11.70554	100.08473	11.67653				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond			100.08473	11.70554	100.08473	11.67653				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond			100.79550	9.28499	100.79550	9.26159				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond			100.46527	8.54856	100.46527	8.52731				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond			99.93367	11.84119	99.93367	11.81188				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond			99.93367	11.84119	99.93367	11.81188				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond			99.93449	11.72701	99.93449	11.69799				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond			99.84728	11.59628	99.84728	11.56760				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond			99.93449	11.72701	99.93449	11.69799				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	99.84633	11.68169	99.84633	11.65279			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.70040	100.08705	1.69619			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.59628	99.84728	11.56760			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.62503	99.84728	11.59628			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.68169	99.84633	11.65279			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.32490	100.00000	6.30924			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.44156	100.00000	6.42561			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.70048	100.08579	1.69626			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.70581	100.00000	1.70159			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.70581	100.00000	1.70159			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.70581	100.00000	1.70159			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.97703	100.00000	0.97391			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.97703	100.00000	0.97391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN312	On 20/03/2018	Spot Bond	100.00000	0.95056	100.00000	100.00000	0.94635			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	20.27807	100.00000	100.00000	20.23270			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	20.27807	100.00000	100.00000	20.23270			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.71694	35.42491	35.42491	0.71630			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	90.15514	156.72722	156.72722	89.81734			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	103.17412	100.26956	100.26956	102.89827			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	103.12538	100.26726	100.26726	102.84967			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	152.37304	100.00000	100.00000	151.95383			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	140.37161	156.52494	156.52494	139.83439			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	103.07665	100.26496	100.26496	102.80107			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	96.32125	154.89181	154.89181	95.92914			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	87.71835	100.90305	100.90305	87.51231			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	87.71835	100.90305	100.90305	87.51231			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.08864	164.96027	164.96027	5.06916			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	92.61927	98.96405	98.96405	92.40528			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	92.63772	98.95402	98.95402	92.42370			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	103.12538	100.26726	100.26726	102.84967			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	103.12538	100.26726	100.26726	102.84967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond	100.00000	15.92269	100.00000	15.88326				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00052	100.00000	0.00052				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00052	100.00000	0.00052				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	95.59131	102.57148	95.35751				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.06648	127.81539	9.04189				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	21.01917	80.28000	20.98526				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.07129	80.11138	21.03735				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.70433	101.51920	11.67496				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.70433	101.51920	11.67496				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.85787	100.07895	12.82601				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	12.21979	100.07296	12.18951				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.95557	100.07419	10.92842				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	88.21844	101.51807	87.93384				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	11.07057	100.07839	11.04314				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.78830	101.17107	9.76381				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.94824	100.00000	0.94393			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	19.68406	112.14249	19.63571			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	94.07206	102.77374	93.84545			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.47895	104.83082	11.45239			0.00	0	1,541,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	12.32293	123.34967	12.29046			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	19.82780	109.68398	19.78022			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.77401	116.79754	13.73906			0.00	0	3,779,000.00
CPL002	On 29/11/2014	Spot Bond	100.46415	30.82877	100.46415	30.75296		200,928,300,000.00		2,000,000	1,000,000.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.37667	100.49279	9.35385			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	22.08913	100.39083	22.03423			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	19.99467	100.94063	19.94418			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	49.90136	100.39538	49.90135			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	97.32688	100.24848	97.06741			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871		200,000,000,000.00		2,000,000	1,000,000.00
DENG31	On 02/04/2013	Spot Bond	100.00000	96.34631	100.00000	96.10605			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	95.82668	101.22658	95.58565			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	15.00691	100.00000	14.96975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond	6.86000	102.24813	6.86000	102.20961				0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	87.71582	100.00000	87.51088				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	44.09210	102.15380	43.98082				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	24.65412	102.26580	24.59182				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	63.02980	102.03232	62.87088				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	69.02642	105.76710	68.89522				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	17.67792	127.91650	17.62995				0.00	0	16,962,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.65774	116.63462	8.63579			8,355,548,469,582.30	71,638,665	26,279,000.00	
DV23	On 27/02/2023	Spot Bond	119.62218	13.33340	119.62218	13.29947			20,865,268,131,506.90	174,426,416	75,875,472.00	
E170	On 01/08/2020	Spot Bond	146.45461	9.97044	146.45461	9.94022				0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	17.58026	104.01633	17.53517				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	25.90501	100.57434	25.84053				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	10.55200	100.62205	10.52572				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.29684	100.65378	4.28613				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.74881	100.68546	1.74446				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	12.40893	128.03785	12.37524				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.68500	117.71052	1.67500	117.84404				0.00	0	40,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	104.49020	2.33062	104.49020	2.32502			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.79603	117.22671	9.77109			0.00	0	1,001,000.00
EMM02	On 11/03/2021	Spot Bond	117.96601	14.02699	117.96601	13.99111			0.00	0	635,000.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.18012	108.44717	12.15100			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	19.19714	100.61804	19.14881			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	56.42764	100.74391	56.28540			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	39.66083	100.00000	39.56262			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	101.57883	100.00000	101.31151			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	51.84589	100.00000	51.71606			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	88.63158	100.00000	88.42254			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	84.61779	100.00000	84.42722			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	29.28207	124.62183	29.20134			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	25.94768	105.65441	25.88695			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	19.34644	106.40064	19.29581			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.48160	101.27791	10.45535			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	27.34003	100.72291	27.27112			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	38.05162	100.66122	37.95578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	100.64003	6.94641	100.64003	6.92891			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	38.57327	100.73714	38.47604			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	7.70346	100.71039	7.68404			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	78.41247	100.58516	78.18614			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	37.69279	100.60896	37.59789			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	19.37955	100.62801	19.33074			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	78.41964	100.58802	78.19329			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.39059	100.58833	6.37451			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	6.69383	100.61654	6.67698			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	21.75128	107.62781	21.69988		1,614,417,150.00		15,000	6,015,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	11.95243	115.04070	11.92262		707,023,346,257.80		6,145,854	264,609,258.00
ES23	On 25/01/2023	Spot Bond	123.79417	8.80268	123.79417	8.77929		4,172,593,914,603.00		33,705,900	272,895,300.00
ES26	On 02/04/2026	Spot Bond	101.89369	10.74570	101.89369	10.72141		1,156,464,545,585.73		11,349,717	50,013,000.00
ES33	On 15/09/2033	Spot Bond	8.66000	92.34264	8.63000	92.58297		25,314,499,351,000.00		923,152,350	3,756,470,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	19.23615	100.52379	19.18776			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	60.58305	101.23849	60.43137			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	95.79452	100.14918	95.54340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	10.86930	100.00000	10.84209			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.57728	100.00000	10.55079			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	79.02414	100.72700	78.79446			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	79.08380	100.75346	78.85390			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	79.27468	100.83807	79.04408			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	79.38203	100.88562	79.15104			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	36.77473	106.83968	36.68787			0.00	0	14,257,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.42504	102.29365	10.40141			0.00	0	1,877,000.00
FRB08	On 10/06/2016	Spot Bond	100.22508	13.30328	100.22508	13.27028			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.60951	100.22502	9.58568			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.00760	101.16350	10.98006		20,232,700,000.00		200,000	100,000.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01850	101.09860	0.01845		1,112,084,600,000.00		11,000,000	14,000,000.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.39098	109.77327	13.35882			0.00	0	3,247,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.43328	98.22086	10.40785			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	58.23530	100.00000	58.10008			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	88.91040	215.70757	88.47288			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	75.40759	105.50847	75.24981			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.64064	127.58470	2.63324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.95007	273.62971	2.93613				54,725,942,000.00	200,000	100,000.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.74080	149.98730	2.73239				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.35331	199.45863	2.34438				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	25.09248	121.07209	25.02695				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.45864	100.00000	30.39049				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.45864	100.00000	30.39049				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.74696	52.69690	3.74262				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.52492	33.20196	3.52215				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.79749	31.98407	3.79461				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	57.25522	100.00000	56.96559				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	44.12520	100.55103	44.02656				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	88.38757	101.09338	88.17913				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	13.88831	100.83125	13.85328				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	48.50679	100.12935	48.38654				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	44.78611	100.07866	44.67513				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.58493	100.80714	13.55067				1,209,685,680,000.00	12,000,000	6,000,000.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.58493	100.80714	13.55067				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	100.52930	9.26897	100.52930	11.55243			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.40474	100.79281	13.37094			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.62971	100.08975	12.59841			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	82.95297	100.50743	102.72140			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	17.37263	100.15766	17.32955			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	11.12878	100.07580	11.10120			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	12.07555	100.08460	12.04563			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	46.32911	100.10209	46.21428			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.75758	98.00000	9.73027			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.46298	100.00000	9.43597			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	17.20350	100.15523	17.16084		400,620,920,000.00	4,000,000	2,000,000.00	
FRC118	On 20/06/2017	Spot Bond	100.08737	12.05200	100.08737	12.02213			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	14.24529	100.10732	14.20999			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	15.22630	100.11620	15.18855			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.55553	100.08283	11.52689			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.55348	102.36455	12.52174			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	16.59949	100.12857	16.55834			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.87881	100.08579	11.84937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC125	On 20/09/2017	Spot Bond	100.00000	7.27508	100.00000	7.25431			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.75564	100.10168	12.72402			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.97868	100.12161	14.94155			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.66133	100.09179	11.63242			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.35985	100.09811	12.32921			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	14.29206	100.11547	14.25663			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	13.34929	100.10701	13.31621			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.86231	100.12057	14.82547			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.70016	100.12805	15.66123			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	14.25715	100.11516	14.22180			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.84979	100.11151	13.81546			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	12.53446	100.09968	12.50340			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	12.32492	100.09779	12.29437			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	15.16488	100.12327	15.12728			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.99033	100.12172	14.95316			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.51318	100.11745	14.47721			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	15.18816	100.12348	15.15051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC142	On 20/09/2017	Spot Bond	100.10439	13.05830	100.10439	13.02593			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.70790	100.09221	11.67888			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	10.03119	100.07700	10.00633			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.85143	100.12940	15.81213			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	32.82125	100.09221	32.73990			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	20.66086	100.10419	20.60965			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	12.73340	100.72629	12.70130			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	20.15401	100.09926	20.10406			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.96274	100.08547	10.93557			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.35571	98.00000	1.35191			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	11.07917	100.08652	11.05172			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	10.15929	100.07817	10.13411			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.47369	100.08103	10.44773			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.55881	100.10890	13.52520			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	58.58130	100.20368	58.39401			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	39.59037	100.21459	39.49214			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	61.19056	100.20368	60.99493			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	39.49760	100.19795	39.39962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	100.07944	1.70087	100.07944	1.69666				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.69723	100.38297	0.69550				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.95278	100.00000	0.94865				0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	53.53675	100.00000	53.23892				0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	53.53675	100.00000	53.23892				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	44.54052	100.57737	44.44093				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	40.93849	101.33365	40.83590				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	24.03371	100.08266	23.97415				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	18.72040	100.08218	18.67401				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	59.17363	101.28616	59.02542				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.89700	98.45245	10.87039				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	87.65691	101.29693	87.37554				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	44.07352	100.06887	43.96431				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.90643	101.11641	9.88165				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.46467	115.36587	5.45095				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.38197	100.08387	13.34881				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.48450	100.08483	13.45109				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond	115.54905	4.18605	115.54905	4.17551			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	30.49482	113.64754	30.43146			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.84103	115.36587	3.83138			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.56647	117.71276	5.55225			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.00449	118.00209	9.98316			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.94423	101.27177	10.91682			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.70524	100.00000	20.65397			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	20.33713	100.20020	20.28668			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	18.52256	100.17418	18.47662			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.54228	4.73000	108.51915			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	18.74801	100.17741	18.70151			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	12.06027	100.07144	12.03038			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	13.31360	100.08326	13.28061			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	34.86170	100.11237	34.77528			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.99958	100.09907	14.96240			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.56673	100.09502	14.53063			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	99.80554	100.06298	99.54816			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	99.81484	100.06521	99.55743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC92	On 20/03/2013	Spot Bond	100.06023	99.85285	100.06023	99.59534				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	99.94710	100.06131	99.68935				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.62527	100.08049	11.59646				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	17.62067	100.16123	17.57698				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.61372	100.08038	11.58493				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	25.94403	97.80179	25.88106				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	18.19564	100.16949	18.15051				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	13.96414	100.83728	13.92891				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	81.93932	99.94942	81.69335				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	82.88070	101.49845	82.62884				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	82.05250	99.46188	81.80716				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	82.59680	103.49133	82.34187				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	82.42441	97.69123	82.18149				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	81.93747	100.87998	81.68969				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	82.19460	101.02852	81.94574				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	82.51033	101.21079	82.26016				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	82.70850	101.32512	82.45749				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15	On 14/03/2015	Spot Bond	144.28965	19.10916	144.28965	19.05030			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	67.29124	100.90946	67.07479			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	40.03511	103.60434	39.93279			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	20.85836	101.69223	20.80593			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	15.39733	103.43851	15.35804			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.50116	102.25429	9.47716			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	7.81872	101.76484	7.79687			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.35835	100.00000	14.33111			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.04966	261.70847	3.03567			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.95199	273.38978	2.93805			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.09357	256.75899	3.07956			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.40131	123.65104	2.39493			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.32780	101.04016	7.30948			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.65503	123.78317	2.64776			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.21043	101.29456	13.17734			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.29103	101.45459	11.26270			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	82.32763	101.10626	82.07822			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.20216	100.92257	7.18398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On 22/12/2013	Spot Bond	100.00005	64.16803	100.00005	64.00913				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.30623	98.38735	2.30094				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	96.55727	101.21006	96.31197				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	99.49768	100.00000	99.24257				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	82.73090	100.42877	82.54804				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.78972	100.00000	0.78774				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.56979	104.97509	11.53987				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	99.24491	100.28475	98.71274				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	97.15426	100.19981	96.64464				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.91035	100.80772	6.89293				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.51810	101.07593	18.47180				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.63592	100.44759	9.61196				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	44.09699	100.17395	43.98763				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.74495	100.76967	16.70321				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	39.71553	100.98200	39.61632				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	80.29245	100.85889	80.05399				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.52491	102.64440	13.49062				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS80	On 24/10/2013	Spot Bond	100.85054	58.00131	100.85054	57.85659				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.81672	108.09035	2.80981				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	13.72856	101.11747	1.39536				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	61.61907	100.16642	61.46626				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	37.32937	107.16699	37.24098				0.00	0	81,000,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	27.64695	108.33117	27.58092			433,324,680,000.00		4,000,000	2,457,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	15.42127	107.16932	15.38475				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	13.32045	109.08100	13.28845				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	13.37211	117.62764	13.33817			705,765,840,000.00		6,000,000	3,000,000.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.84983	108.91524	10.82379				0.00	0	1,300,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.06775	118.59653	11.03948				0.00	0	100,000.00
FRX31	On 21/02/2031	Spot Bond	109.40010	8.78904	109.40010	8.76787				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.06557	86.57971	12.04175				0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	14.19002	100.55204	14.15471				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	16.18744	101.32185	16.14687			202,643,700,000.00		2,000,000	7,000,000.00
GFC03	On 10/04/2015	Spot Bond	101.40666	21.32614	101.40666	21.27267				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.83568	107.64302	14.80062				0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	108.90164	100.00000	108.60491				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	12.00
GPT12	On 28/02/2013	Spot Bond	100.00000	99.45504	100.00000	100.00000	99.18478			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	99.45299	100.37860	100.37860	99.18172			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	85.28037	100.00000	100.00000	85.08159			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	94.38192	98.75737	98.75737	94.14151			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	82.02247	100.00000	100.00000	81.83857			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	86.08491	100.00000	100.00000	85.88235			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	89.02439	100.00000	100.00000	88.80779			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	87.95181	100.00000	100.00000	87.74038			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	84.88372	100.00000	100.00000	84.68677			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	83.71560	100.00000	100.00000	83.52403			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.95601	101.20169	101.20169	7.93609			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.88292	101.57032	101.57032	9.85810			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.08799	100.58455	100.58455	8.06785			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.24558	100.59878	100.59878	8.22504			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.55014	100.62628	100.62628	8.52885			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.23937	100.00000	100.00000	2.23359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.92803	100.66039	8.90580			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.45252	100.70773	9.42896			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	31.92623	100.25900	31.84698			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	11.73790	101.08226	11.70822			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	15.85173	101.25499	15.81203			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.85735	100.11004	11.82796		170,187,068,000.00	1,700,000	850,000.00	
GRT05	On 25/01/2015	Spot Bond	101.64234	27.66588	101.64234	27.59637			0.00	0	400,000.00
GRT06	On 11/12/2017	Spot Bond	100.23736	9.61789	100.23736	9.59402			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.21016	99.99999	12.17992			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	20.56686	101.18024	20.51540			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.51551	100.20054	9.49190			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			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	52.45777	101.50868	52.45776			0.00	0	0.00
HMS1B3	On 19/03/2013	Spot Bond	101.50868	52.45777	101.50868	52.45776			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00045	100.00000	50.00044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B6	On 19/07/2013	Spot Bond	100.00000	79.24380	100.00000	79.08811				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	85.51324	101.18125	85.24589				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	20.79748	101.21718	20.74542				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	21.02171	107.10005	20.96636				0.00	0	0.00
HMS1C2	On 19/03/2013	Spot Bond	101.59173	52.58498	101.59173	52.58497				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	85.57678	101.22625	85.30912				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	21.10967	101.28016	21.05680				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	18.85434	117.06290	18.80063				0.00	0	0.00
HMS1D2	On 19/03/2013	Spot Bond	101.69896	52.74939	101.69896	52.74938				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	85.69112	101.30724	85.42293				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	21.51070	101.36111	21.45678				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	19.73870	114.94363	19.68337				0.00	0	0.00
HMS1E2	On 19/03/2013	Spot Bond	102.07916	53.33058	102.07916	53.33057				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	85.84353	101.41519	85.57463				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	22.00031	101.46001	21.94512				0.00	0	0.00
HMS1F2	On 19/03/2013	Spot Bond	102.24978	53.68708	102.24978	53.68706				0.00	0	0.00
HMS1G2	On 19/03/2013	Spot Bond	102.77072	54.53549	102.77072	54.53548				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.74179	120.49879	8.71904			510,272,370,051.72	4,234,668	41,383,556.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.90806	278.97229	2.89413			0.00	0	94,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.90426	279.46415	2.89034			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.97237	109.78196	8.95071			0.00	0	29,100,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.94891	110.08516	8.92726			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.16000	112.79543	1.16000	112.78227			0.00	0	316,112,000.00
I2038	On 31/01/2038	Spot Bond	1.84000	111.61397	1.84000	111.59886			46,187,680,000.00	25,102,000	55,500,000.00
I2050	On 31/12/2050	Spot Bond	1.95000	118.44467	1.95000	118.42827			0.00	0	127,500,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	25.58072	94.50000	25.53413			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	28.97260	111.10415	28.90196			0.00	0	234,000.00
IBL12	On 12/03/2013	Spot Bond	100.38955	102.67157	100.38955	102.40037			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	23.00595	101.98179	22.94797			713,872,530,000.00	7,000,000	2,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	22.30803	100.56090	22.25251			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	88.54251	99.93156	88.12312			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	65.71538	100.23834	65.55230			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	44.27153	100.38793	44.16151			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	50.10048	104.99431	49.98381			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	19.13651	110.23108	19.09015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	114.54738	14.08996	114.54738	14.05476			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	46.03741	103.99743	45.93163			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	40.00019	101.06758	39.90019			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	37.46771	100.58995	37.37339			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	30.67623	111.22906	30.59877			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	12.38293	108.02289	12.35341			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	27.03561	100.81617	26.96741			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.20312	100.86946	10.17737			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.60768	123.12082	3.59813			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.32650	127.68743	2.32017			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	21.64683	99.85267	21.59330			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.96223	99.84531	9.93759			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	12.54872	108.72274	12.51882			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	22.54764	100.33316	22.49164		20,066,632,000.00	200,000	100,000.00	
IBL42	On 15/06/2017	Spot Bond	100.11008	10.44317	100.11008	10.41728			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	14.48539	100.65809	14.44891			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.82117	102.66026	9.79884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond	99.50921	8.35837	99.50921	8.33973			0.00	0	100,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	91.04119	100.00000	90.83333			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00150	100.00000	0.00150			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	23.14160	100.89947	23.08972			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	23.14160	100.89947	23.08972			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.93704	101.97863	8.91673			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.77572	100.89947	8.75605			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.87551	100.90751	15.83589			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.64002	100.84756	15.60100			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.86673	99.83295	15.82750			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	21.22473	114.58662	21.17197			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	31.02153	99.86601	30.94480			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	31.02153	99.86601	30.94480			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.77993	100.72296	9.75528			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.76403	100.00000	8.74233			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	84.12079	101.81841	83.85969			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	80.73049	101.39919	80.48828			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	79.10144	101.19088	78.86937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond	103.56174	29.10359	103.56174	29.03658			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	65.87546	100.41740	65.66906			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	55.38880	100.58388	55.24938			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	89.38055	101.41671	89.17737			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	17.18078	101.24311	17.13728			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	50.25274	98.99412	99.72952			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	98.13881	98.88812	97.87857			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	96.34924	98.78695	96.09865			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	94.62723	98.68599	94.38575			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.64756	100,000.00000	0.63628			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND335	On 27/08/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF001	On 30/07/2013	Spot Bond	100.81810	82.04894	100.81810	81.80018				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	81.89655	100.00000	81.66189				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	84.58033	100.70818	84.39045				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	18.19859	101.98370	18.15272				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	17.98729	106.31357	17.94026				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	17.29254	104.39662	17.24805				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	50.00002	100.00000	50.00001				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.73996	99.99991	9.71584				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	34.54517	100.36848	34.45934				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.34994	100.00021	11.32183				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	100.06214	100.00000	99.80292				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.59887	6.50000	102.58084				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	93.69279	101.36114	93.45684				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	91.38892	101.10456	91.16439				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.76335	100.08473	11.73421				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	29.43226	101.44140	29.35844				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	102.84280	100.25042	102.56788				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING169	On 07/06/2013	Spot Bond	100.25042	97.83357	100.25042	97.31744			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	99.80172	100.08567	99.54296			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	99.59098	100.07206	99.33346			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	99.45299	100.37849	99.18172			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	98.92064	100.38408	98.38966			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	65.66126	100.38408	65.45557			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	99.45299	100.37919	99.18171			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	16.69603	100.00000	16.65558			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.68546	100.00000	10.65957			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	93.64196	100.27920	93.18620			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	89.99222	100.08647	89.54415			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	90.32317	100.00000	90.02409			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	88.12831	100.00000	87.78135			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	88.79836	100.00000	88.58843			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	52.11692	100.00000	51.98493			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	52.11692	100.00000	51.98493			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	52.19692	100.00000	52.05333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING195	On 04/02/2014	Spot Bond	100.00000	52.29223	100.00000	52.13478				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	87.73499	100.90615	87.52889				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	57.50820	100.92542	57.36299				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	57.50820	100.92542	57.36299				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	59.98404	101.29332	59.83378				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	47.82184	100.00000	47.70341				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	31.66146	102.06095	31.58162				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	24.35899	101.68471	24.29708				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	67.52467	100.42003	67.35683				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	20.86480	101.24581	20.81257				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.86153	101.27443	12.82933				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.66692	101.29354	9.64270				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.99931	107.00679	13.96639				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	48.61129	105.51634	48.49763				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.55058	17.35781	100.55058	17.31462				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.30712	111.16948	14.27223				0.00	0	16,867,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	27.37520	100.64446	34.17961				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	23.83813	100.00026	23.77911				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	106.83400	23.91292	106.83400	23.85675				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.76521	100.08056	10.73853				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	7.73444	100.38986	7.71521			10,038,986,000,000.00	100,000,000	50,000,000.00	
IV017	On 31/01/2022	Spot Bond	117.02647	2.53679	117.02647	2.53035			23,405,294,000.00	200,000	4,794,000.00	
IV019	On 31/03/2028	Spot Bond	129.51692	3.18356	129.51692	3.17457				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	65.66151	100.38643	65.45357				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.77383	99.81973	8.75213				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.40527	101.53934	8.38417				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.31327	101.19270	8.29247				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.28811	100.25130	0.28739				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.81937	99.94061	8.79755				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	59.27451	100.95973	59.12646				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.34500	92.45654	2.33989				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.27314	95.34778	2.26805				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	54.85342	100.52241	54.71542				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	101.27656	103.46133	101.01471				0.00	0	10,000,000.00
IV07	On 31/03/2013	Spot Bond	99.88087	97.70217	99.88087	97.45758				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond	114.89453	16.87425	114.89453	16.83199			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.16312	101.30356	10.13737			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.14977	129.51692	3.14088			0.00	0	933,000.00
IVA208	On 23/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	50.23457	99.06633	50.23456			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	99.46065	98.96527	99.19315			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	97.62038	98.85919	97.36295			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	95.85051	98.75808	95.60258			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA320	On 13/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	79.69432	100.00000	82.20721		25,000,000,000,000.00	250,000,000	250,000,000.00	
IVA323	On 16/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA337	On 12/09/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	57.76306	100.00000	57.65347			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	57.00029	100.00000	56.89214			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	89.72715	99.74330	89.43742			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.49966	100.81205	7.48074			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	39.54740	101.01716	39.44857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	101.02507	20.39320	101.02507	20.34224			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.23031	100.00000	9.20746			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	82.04894	100.81807	81.80019			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	85.65726	100.65963	85.46063			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	82.31707	100.00000	82.06687			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	87.24491	100.00000	87.04796			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	52.76385	100.00000	52.63172			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	54.88071	100.00000	54.74481			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	15.68609	101.04078	15.64689			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.72013	100.00000	8.69830			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.32955	100.00000	28.25940			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.69830	100.00000	100.00000		17,000,000,000,000.00	170,000,000	85,000,000.00	
KCF01U	On 30/04/2013	Spot Bond	100.00000	89.84287	100.00000	89.63345			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	89.55292	100.00000	89.34417			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	111.91339	104.62962	111.59531			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.40861	102.42188	2.40312			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.16694	101.21431	10.14121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On 01/04/2013	Spot Bond	100.00000	97.93709	100.00000	97.69225			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	12.74940	153.49881	12.70935			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	58.51548	101.46222	58.36868			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	22.04929	100.47188	21.99446			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	9.92841	103.08494	9.90563			0.00	0	4,200,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.50962	101.72477	1.50621			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	10.28171	100.30391	10.25618			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	21.74939	100.60223	21.70075			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.19767	100.33330	4.18724			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	81.80113	100.80210	81.55391			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	96.59755	98.89515	96.34539			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	60.13007	101.14527	59.97964			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	97.61803	98.95948	97.36035			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	89.17802	98.43044	88.96407			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	450,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ030	On 11/07/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429				0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	50.20836	99.17027	50.20834				0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167				0.00	0	750,000,000.00
MBF018	On 15/04/2013	Spot Bond	101.29323	91.21498	101.29323	90.99214				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	41.00345	101.31233	40.90072				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	82.69041	100.54173	99.45655				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	36.67069	100.58073	44.25732				0.00	0	40,000,000.00
MBF027	On 07/10/2014	Spot Bond	101.30733	28.86926	101.30733	28.79693				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	20.44451	101.17095	20.39335				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.44462	99.84625	16.40350				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.99203	99.84060	8.96955				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	62.66132	100.25866	62.50405				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	58.25316	101.08567	58.10750				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	58.67451	100.00000	58.52921				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	55.77508	100.00000	55.63541				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21U	On 11/04/2014	Spot Bond	100.00000	41.75658	100.00000	41.65318			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.50911	100.00000	25.44595			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.36201	100.00000	27.29349			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.47496	100.00000	6.45893			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.80801	100.00000	15.76887			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.74300	109.95029	11.71476			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	31.96469	100.21678	31.88538			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	61.61431	100.18427	61.46148			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	25.19501	100.20050	25.13251			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	33.79276	101.34831	33.71673			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	33.84444	101.35889	33.76828			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.89634	101.41174	13.86506			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.13809	103.44664	8.11937			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.80209	103.61067	7.78412			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	16.38837	101.86568	16.35135			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.76322	104.35890	10.73828			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.84486	104.67108	10.81967			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	30.04816	106.18586	29.97793			0.00	0	59,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	100.06286	16.77873	100.06286	16.73715			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.19381	100.06556	8.17351			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.33561	110.15502	11.30502			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	22.05021	107.16233	21.99800			0.00	0	25,579,800.00
MIIL01	On 31/05/2015	Spot Bond	100.44922	22.12642	100.44922	22.07142			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	12.81105	104.78971	12.78143			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	98.89642	100.42970	98.35373			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.46657	104.79935	12.43774			0.00	0	6,200,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	37.22440	110.61908	37.13398			0.00	0	400,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	20.69828	110.59153	20.64800			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.50197	115.34633	11.47307			0.00	0	2,700,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	63.10921	102.81634	62.96554			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	94.38104	98.77372	94.14060			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	89.82065	98.48888	89.60349			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.01933	100.00000	6.00426			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15947	100.00000	0.15907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205		On 14/08/2020	Spot Bond	100.00000	6.30229	100.00000	6.28652		0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.37947	100.00000	6.36349		0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.85901	100.89771	5.84421		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	5.93809	100.61875	5.92313		0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	100.62967	6.04579	100.62967	6.03057		0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	100.63509	6.09658	100.63509	6.08122		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	100.64159	6.15750	100.64159	6.14199		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.65787	6.30979	100.65787	6.29389		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.66881	6.41129	100.66881	6.39514		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.68074	6.52291	100.68074	6.50647		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	100.69157	6.62437	100.69157	6.60768		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	100.69687	6.67510	100.69687	6.65827		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	100.76218	7.28331	100.76218	7.26495		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	100.83813	7.99196	100.83813	7.97179		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.15947	100.00000	0.15907		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.15947	100.00000	0.15907		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	103.67668	10.03895	103.67668	10.01581		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.36748	39.82376	101.36748	39.72394		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11B	On 27/10/2014	Spot Bond	100.92433	27.41367	100.92433	27.34522			121,109,196,000.00	1,200,000	600,000.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	25.91604	100.76441	25.85070			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.64387	100.97362	9.61758			399,239,596,118.00	3,953,900	6,638,500.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.01174	100.60434	15.97274			0.00	0	1,500,000.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.04189	100.47967	8.02232			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	23.32220	112.76469	23.26466			22,552,938,000.00	200,000	10,041,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	18.15977	100.61353	18.11455			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	14.71613	122.79495	14.67726			0.00	0	7,324,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.59078	32.99078	3.58798			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	90.24038	101.43082	90.02181			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	26.42915	108.29303	26.36639			0.00	0	81,392,856.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	20.88671	101.23516	20.83442			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.99809	101.30698	7.97806			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	48.83930	104.56520	48.72594			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	43.26835	100.00004	43.16120			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	18.67374	109.74955	18.62865			0.00	0	6,368,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.53696	100.00006	13.50345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11	On 31/03/2013	Spot Bond	119.17407	111.07600	119.17407	110.74019			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	104.53872	100.33399	104.25904			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	35.32178	100.00000	35.25477			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	44.61508	100.00000	44.53044			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	33.68404	100.00000	33.62013			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	31.93974	100.00000	31.87915			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	26.48872	100.55018	26.42206			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	102.73568	100.22266	102.46474			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	99.39626	99.94761	99.14346			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	99.07841	99.94811	98.82706			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	99.07841	99.94811	98.82706			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	99.07841	99.94811	98.82706			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.90462	99.86407	22.84797			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	21.75562	101.50309	21.70102			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	21.32623	101.36582	21.27278			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	24.02153	100.40506	23.96183			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.69412	80.20911	19.66236			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.97198	100.38119	17.92732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.55088	100.00000	14.52327				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	15.69103	101.10639	15.65178				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	16.30317	101.21257	16.26237				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.59919	101.03995	15.56020				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.61509	101.41775	13.58095				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.92220	76.11506	15.89753				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	65.76292	100.41337	65.55230				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	44.18971	100.10537	44.08019				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	44.11014	100.10374	44.00080				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.62047	99.82783	21.56702				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.20799	100.74066	9.18479				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.51296	100.07228	9.48938				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.96669	100.06803	16.92465				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.11518	101.43571	9.09232				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	23.65746	110.75661	23.59993				0.00	0	27,000.00
NED6	On 20/09/2013	Spot Bond	105.36061	69.94685	105.36061	69.78351				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	49.45510	106.42411	49.33866				0.00	0	3,133,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	101.17472	8.59988	101.17472	8.57836			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	16.58848	119.90407	16.54549			0.00	0	2,459,000.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	9.52613	108.97397	9.50038			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	96.09543	98.87170	95.84594			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.03598	100.47393	17.99112			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.61033	156.96491	5.59204			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.91087	115.40836	8.88848			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	95.84731	98.83767	95.59919			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	77.78951	97.39714	77.62837			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	61.76517	100.19307	61.61196			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.27103	114.59979	9.24482			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	11.50115	100.55569	11.47221			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	37.05743	100.53494	36.96420			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	83.31825	100.49411	83.13277			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	18.66089	100.52625	18.61394			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.24928	116.99821	9.22266			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	37.27744	100.56446	37.18362			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	83.45919	100.52540	83.27335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	100.54276	18.82182	100.54276	18.77446				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	9.63677	114.44931	9.60955				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	37.53619	100.59918	37.44169				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	83.64708	100.56709	83.46076				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	19.11820	100.57314	19.07008				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	83.67448	100.57316	83.48809				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	83.83419	100.58790	83.64742				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	84.02671	100.65124	83.83941				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	84.28103	100.70756	84.09310				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.50510	100.72887	8.48366				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	12.79739	100.67612	12.76515				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	68.90192	134.34526	68.70076				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	46.11993	108.59837	46.00954				0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	12.70155	125.30314	12.66765				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	97.44033	100.00000	97.19612				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.71895	134.80590	12.68280				0.00	0	14,415,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.98475	171.14853	4.96741				0.00	0	84,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	135.14144	11.63459	135.14144	11.60164			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	90.42061	101.23304	90.20143			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	40.56771	101.21485	40.46617			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	40.44646	101.18197	40.34524			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.82164	101.47481	11.79165			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	27.49598	100.95122	27.42654			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	83.47840	100.91565	83.22354			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	20.26982	101.05067	20.21916			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.48332	100.00000	15.44498			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.53366	100.00000	15.49520			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.56387	100.00000	15.52532			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.28884	100.00000	16.24850			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.09437	100.00000	17.05203			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.12888	100.00000	22.07409			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	20.17406	108.19161	20.12618			0.00	0	94,294,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.86787	100.00000	5.85318			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.21528	104.37000	16.18356			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.66059	100.00000	23.60200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.80413	100.00000	6.78728				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	95.23142	100.19068	94.74469				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	99.72572	100.38733	99.45294				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	53.13267	100.00000	53.03187				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	71.38753	100.00000	71.25581				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	49.88089	100.47782	49.88088				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			39,000,000,000,000.00	390,000,000	400,000,000.00	
PR2A1F	On 15/06/2014	Spot Bond	100.10564	44.35312	100.10564	44.24319				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	39.18027	100.09773	39.07982				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	93.93276	100.09376	93.45794				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	94.06940	100.09863	93.59388				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	64.50995	100.10500	64.30389				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	44.48909	100.10840	44.37881				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	39.17895	100.10173	39.07850				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	94.29715	100.10673	93.82045				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	64.55734	100.10663	64.35112				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1F	On 15/06/2014	Spot Bond	100.11457	44.79299	100.11457	44.68196			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	39.17738	100.10653	39.07692			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	94.70709	100.12130	94.22824			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	45.12888	100.12138	45.01700			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	39.17554	100.11212	39.07509			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	95.07147	100.13423	94.59073			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	55.64449	100.68448	55.50431			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	38.77498	116.98567	38.67535			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	31.25631	91.25497	31.19147			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.87627	40.60007	0.87538			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.28500	125.44703	5.29000	125.41576		100,429,137,813,655.00	002,675,083	8,132,800,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	24.44526	124.15418	24.37939			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.92241	86.87026	15.89071			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	18.77863	130.95502	18.72586			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.58537	82.70497	8.56897			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	72.03876	107.05466	71.89408			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.23000	130.18600	7.19000	130.57358		40,132,490,691,240.00	550,828,588	1,667,764,905.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	38.29047	0.79042	38.29047	0.78966			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.72582	36.16829	0.72516			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.50860	187.61998	217.47455	186.67938		10,209,713,608,461.60	46,939,356	567,000,000.00	
R197	On 07/12/2023	Spot Bond	0.98000	286.23457	0.97000	286.45049		146,482,756,000.00	149,472,200	196,433,100.00	
R201	On 21/12/2014	Spot Bond	5.18000	107.70973	5.18500	107.68567		1,106,395,226,160.00	213,589,812	1,046,296,604.00	
R202	On 07/12/2033	Spot Bond	1.78000	213.28942	1.78000	213.26094		103,491,131,300.00	58,141,085	1,079,908,800.00	
R2023	On 28/02/2023	Spot Bond	6.70000	107.52465	6.71000	107.42958		15,165,952,500,000.00	263,575,000	2,736,663,000.00	
R203	On 15/09/2017	Spot Bond	5.74000	113.65362	5.74500	113.61491		22,812,404,894,580.00	974,286,567	7,282,561,000.00	
R204	On 21/12/2018	Spot Bond	6.02500	111.02877	6.02500	111.01067		22,168,196,766,950.00	679,368,758	7,291,455,689.00	
R2048	On 28/02/2048	Spot Bond	108.88836	7.99725	108.88836	7.97807		357,557,578,838,880.00	283,708,000	3,311,480,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	42.03991	100.00000	41.93581		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.17500	102.84562	5.18000	102.82675		3,189,093,750,000.00	616,250,000	2,164,254,353.00	
R207	On 15/01/2020	Spot Bond	6.26500	106.27130	6.26500	106.25318		15,371,226,479,770.00	453,507,818	8,125,191,000.00	
R208	On 31/03/2021	Spot Bond	6.39000	105.00217	6.40000	104.92075		25,838,377,615,080.00	043,564,572	9,188,412,673.00	
R209	On 31/03/2036	Spot Bond	8.10500	83.31668	8.06500	83.65198		17,827,539,554,040.00	199,573,048	1,678,039,495.00	
R210	On 31/03/2028	Spot Bond	1.48500	164.32126	1.47500	164.50742		81,427,302,000.00	54,833,200	119,409,000.00	
R211	On 31/01/2017	Spot Bond	0.30000	114.42218	-0.30000	114.41248		(3,652,500,000.00)	12,175,000	1,074,170,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	0.85000	133.01241	0.85000	132.99803			186,830,000,000.00	219,800,000	2,146,243,185.00
R213	On 28/02/2031	Spot Bond	7.80000	92.29180	7.76500	92.58994			9,334,556,322,000.00	196,737,990	5,285,213,588.00
R214	On 28/02/2041	Spot Bond	84.68795	7.64535	84.68795	7.63046			53,948,769,700,401.10	637,030,058	5,659,100,000.00
R223C	On 15/03/2013	Spot Bond	98.99493	95.59250	98.99493	95.34530			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	64.96980	96.64575	64.82845			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	44.54300	94.28171	44.44806			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	31.05286	91.87036	30.98808			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	22.20878	88.83566	22.16373			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	15.92241	86.87026	15.89071			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.58497	84.86749	11.56235			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.58537	82.70497	8.56897			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	76.47634	97.62766	76.32022			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	52.98152	95.17874	52.86832			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	36.66731	92.80992	36.59058			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	25.74202	90.60553	25.68923			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	18.53967	87.76872	18.50264			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.38631	85.82547	13.36008			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.83803	83.71772	9.81914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	81.42381	7.37834	81.42381	7.36451				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.92174	77.48625	5.91110				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.63275	75.13464	4.62464				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.77995	72.16183	3.77355				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.03052	70.13136	3.02552				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.45994	68.17127	2.45598				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.02520	66.23386	2.02202				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.81309	63.06100	1.81037				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.53612	61.24492	1.53386				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.35286	59.05342	1.35094				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.16930	57.39997	1.16768				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.01980	55.80907	1.01842				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.89704	54.27807	0.89585				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.79196	52.85822	0.79094				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.70408	51.49553	0.70320				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.06442	44.45722	1.06325				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.99179	43.11572	0.99072				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	41.83089	0.92965	41.83089	0.92868				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.87627	40.60007	0.87538				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.83024	39.42073	0.82942				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.79042	38.29047	0.78966				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.75587	37.20704	0.75516				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.72582	36.16829	0.72516				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	47.05135	100.16140	46.93466				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	86.73938	101.36584	86.46433				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.94230	101.68455	14.90474				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	20.07279	100.60342	20.02225				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.44379	100.00000	2.43774				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	103.77456	100.25681	103.49787				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	98.87853	100.32689	98.35374				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	98.87882	100.32010	98.35406				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	66.44096	100.32441	66.22833				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.56737	101.54349	21.51322				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	86.99234	100.00000	86.85788				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	97.58740	100.26310	97.32650				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond	101.21857	28.46887	101.21857	28.39760				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	19.18932	100.60466	19.14100				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	61.25264	101.28378	61.09921				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.32276	100.77784	8.30178				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.56366	100.00000	8.54221				0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	45.78135	100.38116	45.66760				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	108.57644	100.60804	108.27962				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	109.22263	100.65009	108.92392				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	28.53047	102.09902	28.45769				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	14.59260	99.79665	14.55653				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.23958	101.65073	12.20848				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.70468	101.46985	15.66483				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.70468	101.46985	15.66483				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	86.52340	101.38750	86.24986				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP010	On 23/08/2013	Spot Bond	100.62446	77.37431	100.62446	77.15471			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	65.58304	100.24328	65.37330			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	61.11066	101.50905	60.95729			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.47298	99.91990	15.43469			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.49303	99.90988	13.45964			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	93.31774	100.25061	92.84052			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.34514	100.36848	10.31944			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	55.98014	100.00000	55.84151			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	100.48646	12.95000	100.45163			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	47.07936	100.51732	46.96224			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	51.32853	100.00000	51.20000			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	27.21370	100.62598	27.14517			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.50230	5.25000	100.48792			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.73422	100.00000	0.73240			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.98280	100.00000	3.97294			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.16855	100.00000	9.14559			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	19.02836	101.48404	18.98526			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.97010	115.23085	11.94020			0.00	0	6,097,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	104.86804	10.31627	104.86804	10.29602			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	15.00830	114.56238	14.97080		1,031,061,420,000.00	9,000,000	40,530,000.00	
SBK13	On 24/11/2016	Spot Bond	100.56539	10.54415	100.56539	10.51762		20,113,078,000.00	200,000	100,000.00	
SBK14	On 01/12/2017	Spot Bond	107.95466	12.49270	107.95466	12.46310		0.00	0	24,856,000.00	
SBK15	On 23/01/2022	Spot Bond	101.20234	7.65696	101.20234	7.63779		0.00	0	0.00	
SBK16	On 15/03/2023	Spot Bond	100.11990	8.66152	100.11990	8.64006		0.00	0	0.00	
SBK17	On 31/07/2024	Spot Bond	101.08312	7.69696	101.08312	7.67749		0.00	0	412,500.00	
SBK18	On 24/10/2020	Spot Bond	101.24095	8.06526	101.24095	8.04507		60,744,570,000.00	600,000	300,000.00	
SBK19	On 24/10/2019	Spot Bond	101.21627	8.04204	101.21627	8.02191		0.00	0	0.00	
SBK7	On 24/05/2015	Spot Bond	107.37565	24.48272	107.37565	24.42466		0.00	0	14,928,000.00	
SBK8	On 10/04/2013	Spot Bond	102.36256	96.55615	102.36256	96.31510		0.00	0	2,731,000.00	
SBK9	On 10/04/2018	Spot Bond	105.03639	12.26205	105.03639	12.23365		0.00	0	11,901,000.00	
SBK11	On 09/04/2014	Spot Bond	132.16219	45.98379	132.16219	45.85191		26,432,438,000.00	200,000	100,000.00	
SBN18	On 14/09/2013	Spot Bond	162.56493	54.61113	162.56493	54.43193		0.00	0	0.00	
SBN20	On 31/03/2013	Spot Bond	155.18315	90.33567	155.18315	90.00011		0.00	0	0.00	
SBN27	On 15/09/2015	Spot Bond	120.12124	25.29499	120.12124	25.22935		0.00	0	0.00	
SBN29	On 15/09/2015	Spot Bond	120.50039	25.21385	120.50039	25.14825		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	120.69056	25.17335	120.69056	25.10777			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	96.11860	143.06048	95.77177			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	13.31046	106.46393	13.27911			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	25.25730	120.29708	25.19167			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	25.23702	120.39190	25.17141			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	88.91773	215.59863	88.48035			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	97.44033	100.00000	97.19612			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.36178	100.10760	9.33857			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	45.04640	99.06612	44.93579			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	32.36844	100.00010	32.28829			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.68618	99.81852	11.65730			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	90.49748	99.79990	90.20322			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	56.99000	100.00000	56.84730			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.53118	109.84578	13.49850			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	56.59257	100.78863	56.44986			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.22415	100.87410	12.19365			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.45205	99.99987	8.43111			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.33624	100.00000	1.33327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	99.99997	9.08638	99.99997	9.06388			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.61689	113.08735	10.59078			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.79163	109.22356	11.76327			0.00	0	12,093,000.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.43119	100.77436	7.41245			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	25.82677	100.47821	25.76182			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	8.57794	100.50480	8.55637		20,100,960,000.00		200,000	100,000.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.26451	100.51996	7.24623			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.79701	106.95022	10.77149			0.00	0	2,900,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	9.87526	102.76906	9.85266			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.51966	104.14309	10.49533			0.00	0	1,167,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	102.81793	103.79928	102.54781			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	14.58788	120.54819	14.54991		24,109,638,000.00		200,000	1,100,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	85.96576	120.15971	85.75938			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.95777	272.67152	2.94382		18,378,060,448,000.00		67,400,000	36,700,000.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.43657	123.12082	4.42483			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.86185	114.44000	10.83152			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.21652	100.00000	100.00000	4.20608			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23303	82.63494	82.63494	0.23252			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.72789	120.42805	120.42805	4.71520			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.59887	6.50000	6.50000	102.58084			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.77925	100.12305	100.12305	12.74757			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	88.02082	99.88484	99.88484	87.60603			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.41316	99.87542	99.87542	22.35771			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.97069	100.24421	100.24421	10.94346			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.19226	103.11523	103.11523	12.16444			0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	100.24161	1.72479	100.24161	1.72051		1,253,000,076,678.00	12,499,800	20,000,000.00	
SLI1	On 15/08/2013	Spot Bond	105.71322	70.20410	105.71322	70.06812		0.00	0	1,569,500.00	
SLI2	On 15/08/2016	Spot Bond	112.32955	12.96437	112.32955	12.93248		0.00	0	9,391,000.00	
SMF1	On 27/06/2013	Spot Bond	101.56711	81.79834	101.56711	81.62841		0.00	0	3,800.00	
SNT01	On 15/09/2017	Spot Bond	105.65786	13.41497	105.65786	13.38357		0.00	0	18,600,000.00	
SPDA1	On 21/08/2014	Spot Bond	100.80059	37.18032	100.80059	37.08519		0.00	0	0.00	
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.65721	100.58343	11.62596		0.00	0	0.00	
SPDA3	On 21/08/2015	Spot Bond	100.81342	18.91520	100.81342	18.86575		0.00	0	0.00	
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.66725	100.58796	8.64347		0.00	0	0.00	
SSA01	On 28/06/2016	Spot Bond	107.52630	15.48355	107.52630	15.44699		0.00	0	5,360,000.00	
SSA02	On 20/04/2015	Spot Bond	101.25454	20.53700	101.25454	20.48558		0.00	0	5,000,000.00	
SSA03	On 22/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834		0.00	0	0.00	
SSCP01	On 01/03/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599		0.00	0	0.00	
SSN001	On 01/03/2017	Spot Bond	100.41357	9.60434	100.41357	9.58047		0.00	0	0.00	
SSN002	On 26/03/2017	Spot Bond	99.94314	10.92736	99.94314	10.90031		0.00	0	0.00	
SSN003	On 25/04/2017	Spot Bond	101.14726	9.66235	101.14726	9.63818		0.00	0	0.00	
SSN004	On 31/03/2021	Spot Bond	94.17275	10.01067	94.17275	9.98947		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond	93.82087	10.04135	93.82087	10.02015			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	29.62814	104.67610	29.55970			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.17724	101.56575	8.15870			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.82969	100.11486	10.80285			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	13.19671	107.35953	13.16542			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	24.97151	121.64737	24.90605			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.07186	105.50721	2.06684			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.62342	100.00000	10.60397			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN929	On 19/07/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	50.21512	99.14341	50.21510				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	50.22621	99.09929	50.22620				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	50.23141	99.07862	99.72929				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	99.19258	99.03521	98.92634				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	94.86514	98.78368	94.62220				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235				0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074				0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			4,000,000,000,000.00	40,000,000	20,000,000.00	
SYN980	On 22/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN981	On 23/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	23.24238	119.55998	23.18260			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.58986	111.67266	11.56165			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	40.86383	100.00000	40.77238			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	27.64393	100.00000	27.57548			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	49.06044	104.23307	48.94688			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	95.84613	98.86706	95.59794			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	91.50247	101.16928	91.27753			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	90.17989	101.07247	89.96160			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	19.68139	100.91059	19.63225			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	13.07687	110.02135	13.04525			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	103.81788	100.30600	103.53871			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	55.08219	100.55190	54.94358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS97	On 14/11/2013	Spot Bond	100.62855	55.46024	100.62855	55.32059				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.00903	101.17076	6.99149				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.22464	101.20716	7.20655				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.28178	103.42947	8.26273				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.17552	100.80622	9.15264				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.43850	100.83814	9.41494				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.76452	100.90574	2.75829				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.95171	100.17362	6.93448				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.22622	100.18041	7.20829				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.83871	100.00000	2.83236				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.68771	101.28535	7.66846				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.91151	100.89554	9.88676				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.67630	101.45249	8.65454				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.78278	101.00134	10.75584				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.72863	102.14068	12.69652				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.41973	101.44362	14.38357				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.66262	101.20953	12.63092				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.36137	101.06155	6.34546			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.84723	101.14347	6.83010			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.90681	105.45079	6.88887			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.81682	101.30716	7.79724			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.24684	101.37985	8.22617			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.77103	102.14790	12.73880			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.37390	101.15653	12.34294			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.65059	101.18212	15.61142			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.61285	101.20040	12.58128			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.00831	101.18212	6.99078			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.11611	101.20040	7.09831			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.17001	101.20953	7.15206			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.45357	101.17116	12.42240			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.61285	101.20040	12.58128			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.15986	101.30089	13.12690			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.70841	101.30089	7.68910			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.15986	101.30089	13.12690			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.95408	101.44699	13.91908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.78257	101.48350	8.76053				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.90450	101.43786	13.86962				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.85082	102.16719	17.80576				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.04438	102.21271	13.01144				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.99800	102.19450	17.95256				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	62.56208	99.87885	62.40733			4,993,942,500,000.00	50,000,000	25,000,000.00	
TL15	On 29/04/2015	Spot Bond	111.48563	27.35091	111.48563	27.28441			245,268,386,000.00	2,200,000	3,900,000.00	
TL20	On 22/02/2020	Spot Bond	102.36770	6.58923	102.36770	6.57652				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.10768	111.51511	12.07806				0.00	0	993,903,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	13.34825	120.69176	13.31348			14,961,527,355,521.00	123,964,779	216,421,593.00	
TN23	On 06/11/2023	Spot Bond	122.92168	11.82124	122.92168	11.79000			387,203,292,000.00	3,150,000	112,603,000.00	
TN25	On 19/08/2025	Spot Bond	112.54971	8.58904	112.54971	8.56788				0.00	0	160,012,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.74907	105.64973	10.72392				0.00	0	7,615,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.50562	100.66243	6.48924				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.65772	100.67816	6.64095				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.85030	100.69808	6.83304				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.87058	100.70018	6.85326				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.82228	100.79857	7.80254			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	13.26813	101.00182	13.23460			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	20.89308	101.21676	20.84079			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.41300	101.26720	9.38943			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.20743	101.29746	8.18687			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.94074	10.00000	99.91113			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.94222	9.75000	99.91333			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.94299	100.00000	9.91461			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	97.62174	98.80121	97.36446			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	84.96309	97.87620	84.76996			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	75.13494	99.82860	74.98086			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	80.05837	97.76060	79.88707			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	51.93556	100.00000	51.83702			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC003	On 16/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	14.11024	120.75743	14.07346			0.00	0	215,000.00
UTR041	On 19/04/2014	Spot Bond	101.23503	40.62085	101.23503	40.51916			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.37900	101.32511	13.34548			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	22.69416	101.70719	22.63710			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	15.54041	110.55481	15.50267			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	57.29352	100.00000	57.15006			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	57.52384	100.00000	57.37979			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	57.60061	100.00000	57.45638			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	19.59269	100.80302	19.54328			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.13219	100.83292	12.10159			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.02210	100.83423	8.99934			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18479			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	99.45304	100.36906	99.18180			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.28260	128.75000	12.25479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	121.77342	16.98751	121.77342	16.94294				0.00	0	95,191,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.40500	243.55465	4.38529				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	23.46155	107.94222	23.40567				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.25517	110.97172	12.22532				0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	10.27831	113.15781	10.25288				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.12260	112.59168	10.09765				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.94681	113.82178	9.92208				0.00	0	208,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	67.11591	96.69614	66.96983				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	55.33753	95.45272	55.21901				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	18.20851	87.68655	18.17197				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	43.18783	93.89641	43.09659				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	35.96362	92.71091	35.88802				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.96191	86.49267	14.93240				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	26.82381	90.84932	26.76837				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	18.17565	87.67412	18.13919				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.20271	67.16812	2.19919				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.76362	100.00000	8.74700				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03529	100.00000	0.03522				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On 01/09/2016	Spot Bond	100.00000	8.76362	100.00000	8.74700				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	23.48138	100.00000	23.43683				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	24.02263	100.00000	23.97705				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	22.52057	100.00000	22.47784				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	22.52057	100.00000	22.47784				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	21.35436	100.00000	21.31385				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	21.35436	100.00000	21.31385				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	20.21013	100.00000	20.17179				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	20.21013	100.00000	20.17179				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	19.01855	100.00000	18.98247				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	19.01855	100.00000	18.98247				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.93125	100.00000	17.89723				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.93125	100.00000	17.89723				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.87403	100.00000	16.84202				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.87403	100.00000	16.84202				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.96987	100.00000	15.93957				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.11416	100.00000	15.08548				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On 20/04/2016	Spot Bond	100.00000	11.30313	100.00000	11.28169			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.67718	100.00000	10.65692			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.04766	100.00000	10.02860			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.04766	100.00000	10.02860			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.50928	100.00000	9.49124			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.98267	100.00000	8.96562			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.45305	100.00000	8.43702			0.00	0	0.00
Total for j-Bonds :								934,435,926,407,002.00	,517,113,010	109 795 313 802.00	
Grand Total:								934,437,460,806,430.00	517,254,142	109 797 096 259.00	