



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 12/03/2013

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	9.13530	9.13530	9.13490	9.13490		12.13	456,426,993.90	49,963	365,593.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.00280	0.00000	0.00290	0.00000	0.003	35.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,864.70280	1.86470	1,865.10290	1.86510	1,864.703	35.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.02010	0.00002	0.02860	0.00003	0.020	24.77	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,064.72010	1.06472	1,065.12860	1.06513	1,064.720	24.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.00660	0.00001	0.00820	0.00001	0.007	29.63	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,414.70660	1.41471	1,415.10820	1.41511	1,414.707	29.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.00350	0.00000	0.00390	0.00000	0.004	33.80	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,714.70350	1.71470	1,715.10390	1.71510	1,714.704	33.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	0.89190	0.00089	2.10020	0.00210	0.892	15.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	415.59190	0.41559	417.20020	0.41720	415.592	15.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	0.52320	0.00052	1.40170	0.00140	0.523	16.11	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	465.22320	0.46522	466.50170	0.46650	465.223	16.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	0.04760	0.00005	0.07800	0.00008	0.048	21.96	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	864.74760	0.86475	865.17800	0.86518	864.748	21.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	3.97690	0.00398	6.72050	0.00672	3.977	14.43	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	278.67690	0.27868	281.82050	0.28182	278.677	14.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	2.60070		0.00260	4.80560	0.00481	2.601	14.79	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	317.30070		0.31730	319.90560	0.31991	317.301	14.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	1.52370		0.00152	3.16870	0.00317	1.524	15.23	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	366.22370		0.36622	368.26870	0.36827	366.224	15.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	12.38260		0.01238	16.85760	0.01686	12.383	13.46	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	177.08260		0.17708	181.95760	0.18196	177.083	13.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	10.12310		0.01012	14.28150	0.01428	10.123	13.64	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	194.82310		0.19482	199.38150	0.19938	194.823	13.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	7.44700		0.00745	11.11860	0.01112	7.447	13.90	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	222.14700		0.22215	226.21860	0.22622	222.147	13.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	77.99820		0.07800	82.62280	0.08262	77.998	12.58	0.00	0	9,820.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	42.69820		0.04270	47.72280	0.04772	42.698	12.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	32.18080		0.03218	37.71640	0.03772	32.181	12.58	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	96.88080		0.09688	102.81640	0.10282	96.881	12.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	20.20880		0.02021	25.36970	0.02537	20.209	13.02	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	134.90880		0.13491	140.46970	0.14047	134.909	13.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	152.09470		0.15209	154.41870	0.15442	152.095	13.47	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	16.79470		0.01679	19.51870	0.01952	16.795	13.47	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	135.75790		0.13576	138.53760	0.13854	135.758	13.29	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	20.45790		0.02046	23.63760	0.02364	20.458	13.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	112.54190		0.11254	116.03540	0.11604	112.542	13.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	27.24190		0.02724	31.13540	0.03114	27.242	13.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	337.17840		0.33718	337.01080	0.33701	337.178	15.25	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	1.87840		0.00188	2.11080	0.00211	1.878	15.25	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	288.64770		0.28865	288.76440	0.28876	288.648	14.81	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	3.34770		0.00335	3.86440	0.00386	3.348	14.81	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	241.16250		0.24116	241.76020	0.24176	241.163	14.36	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	5.86250		0.00586	6.86020	0.00686	5.863	14.36	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	435.86820		0.43587	435.48000	0.43548	435.868	16.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	0.56820		0.00057	0.58000	0.00058	0.568	16.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	386.33900		0.38634	386.02090	0.38602	386.339	15.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	1.03900		0.00104	1.12090	0.00112	1.039	15.70	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	366.61870		0.36662	366.34850	0.36635	366.619	15.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	1.31870		0.00132	1.44850	0.00145	1.319	15.52	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	635.36560		0.63537	634.95830	0.63496	635.366	18.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	0.06560		0.00007	0.05830	0.00006	0.066	18.41	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	535.49110		0.53549	535.08350	0.53508	535.491	17.28	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	0.19110		0.00019	0.18350	0.00018	0.191	17.28	0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	485.62880		0.48563	485.22630	0.48523	485.629	16.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	0.32880		0.00033	0.32630	0.00033	0.329	16.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	1,035.30010		1.03530	1,034.90010	1.03490	1,035.300	20.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.00010		0.00000	0.00010	0.00000	0.000	20.52	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	835.30840		0.83531	834.90610	0.83491	835.308	20.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	0.00840		0.00001	0.00610	0.00001	0.008	20.68	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	735.32310		0.73532	734.91880	0.73492	735.323	19.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	0.02310		0.00002	0.01880	0.00002	0.023	19.54	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,235.30000		1.23530	1,234.90000	1.23490	1,235.300	19.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.00000		0.00000	0.00000	0.00000	0.000	19.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,185.30000		1.18530	1,184.90000	1.18490	1,185.300	19.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	19.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,135.30000		1.13530	1,134.90000	1.13490	1,135.300	20.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	20.03	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,985.30000		1.98530	1,984.90000	1.98490	1,985.300	16.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.24460		9.24460	9.24380	9.24380		12.95	273,926,742.60	29,631	181,793.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	47.96110		0.04796	49.46410	0.04946	47.961	17.06	0.00	0	88,101.00

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	10.25	Put	1,053.36110		1.05336	1,055.66410	1.05566	1,053.361	17.06		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	22.79040		0.02279	23.68470	0.02368	22.790	19.63		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,628.19040		1.62819	1,629.88470	1.62988	1,628.190	19.63		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	19.45440		0.01945	20.24550	0.02025	19.454	20.28		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,774.85440		1.77485	1,776.44550	1.77645	1,774.854	20.28		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	110.22210		0.11022	112.35190	0.11235	110.222	14.67		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	565.62210		0.56562	568.55190	0.56855	565.622	14.67		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	86.68620		0.08669	88.65990	0.08866	86.686	15.32		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	692.08620		0.69209	694.85990	0.69486	692.086	15.32		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	68.82630		0.06883	70.62750	0.07063	68.826	15.97		344,131.50	5,000	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	824.22630		0.82423	826.82750	0.82683	824.226	15.97		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	201.68020		0.20168	203.66010	0.20366	201.680	13.33		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	307.08020		0.30708	309.86010	0.30986	307.080	13.33		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	184.93770		0.18494	186.97610	0.18698	184.938	13.52		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	340.33770		0.34034	343.17610	0.34318	340.338	13.52		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	155.49200		0.15549	157.60630	0.15761	155.492	13.90		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	410.89200		0.41089	413.80630	0.41381	410.892	13.90		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	239.67400		0.23967	241.49220	0.24149	239.674	12.95		0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	245.07400		0.24507	247.69220	0.24769	245.074	12.95		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	227.61320		0.22761	229.48630	0.22949	227.613	13.06		0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	263.01320		0.26301	265.68630	0.26569	263.013	13.06		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	219.89470		0.21989	221.80130	0.22180	219.895	13.14		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	275.29470		0.27529	278.00130	0.27800	275.295	13.14		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	288.38720		0.28839	289.79500	0.28980	288.387	12.79		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	193.78720		0.19379	195.99500	0.19599	193.787	12.79		0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	273.06340		0.27306	274.59880	0.27460	273.063	12.84		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	208.46340		0.20846	210.79880	0.21080	208.463	12.84		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	263.18830		0.26319	264.80720	0.26481	263.188	12.87		0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	218.58830		0.21859	221.00720	0.22101	218.588	12.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	475.61210		0.47561	475.70790	0.47571	475.612	12.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	81.01210		0.08101	81.90790	0.08191	81.012	12.31	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	374.30850		0.37431	375.04630	0.37505	374.308	12.55	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	129.70850		0.12971	131.24630	0.13125	129.709	12.55	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	315.29880		0.31530	316.48540	0.31649	315.299	12.71	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	170.69880		0.17070	172.68540	0.17269	170.699	12.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	561.46860		0.56147	561.22100	0.56122	561.469	12.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	56.86860		0.05687	57.42100	0.05742	56.869	12.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	553.22070		0.55322	552.99700	0.55300	553.221	12.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	58.62070		0.05862	59.19700	0.05920	58.621	12.32	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	545.01690		0.54502	544.81900	0.54482	545.017	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	60.41690		0.06042	61.01900	0.06102	60.417	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	681.15820		0.68116	680.61920	0.68062	681.158	12.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	36.55820		0.03656	36.81920	0.03682	36.558	12.57	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	611.84170		0.61184	611.45540	0.61146	611.842	12.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	47.24170		0.04724	47.65540	0.04766	47.242	12.44	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	594.88700		0.59489	594.54520	0.59455	594.887	12.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	50.28700		0.05029	50.74520	0.05075	50.287	12.40	0.00	0	20,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,045.05960		2.04506	2,044.25210	2.04425	2,045.060	17.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.45960		0.00046	0.45210	0.00045	0.460	17.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	770.75240		0.77075	770.06560	0.77007	770.752	12.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	26.15240		0.02615	26.26560	0.02627	26.152	12.74	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.36170		9.36170	9.36080	9.36080		13.82	74,228,919.30	7,929	46,034.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	79.22960		0.07923	81.08620	0.08109	79.230	18.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,717.52960		1.71753	1,720.28620	1.72029	1,717.530	18.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	221.58690		0.22159	223.81630	0.22382	221.587	15.34	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	709.88690		0.70989	713.01630	0.71302	709.887	15.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	210.69760		0.21070	212.93910	0.21294	210.698	15.50	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	748.99760		0.74900	752.13910	0.75214	748.998	15.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	157.36100		0.15736	159.60760	0.15961	157.361	16.45	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	995.66100		0.99566	998.80760	0.99881	995.661	16.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	275.72500		0.27573	277.69840	0.27770	275.725	14.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	554.02500		0.55403	556.89840	0.55690	554.025	14.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	272.82330		0.27282	274.81550	0.27482	272.823	14.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	561.12330		0.56112	564.01550	0.56402	561.123	14.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	269.95770		0.26996	271.96570	0.27197	269.958	14.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	568.25770		0.56826	571.16570	0.57117	568.258	14.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	397.68890		0.39769	398.86330	0.39886	397.689	13.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	335.98890		0.33599	338.06330	0.33806	335.989	13.71	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	375.96690		0.37597	377.34850	0.37735	375.967	13.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	364.26690		0.36427	366.54850	0.36655	364.267	13.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	356.28190		0.35628	357.77980	0.35778	356.282	13.97	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	394.58190		0.39458	396.97980	0.39698	394.582	13.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,066.68450		2.06668	2,065.64260	2.06564	2,066.685	15.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	4.98450		0.00498	4.84260	0.00484	4.984	15.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	926.15400		0.92615	924.74150	0.92474	926.154	12.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	64.45400		0.06445	63.94150	0.06394	64.454	12.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	724.52000		0.72452	723.60300	0.72360	724.520	12.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	112.82000		0.11282	112.80300	0.11280	112.820	12.86	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.47090		9.47090	9.46990	9.46990		14.45	47,354.50	5	12,657.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	156.97320		0.15697	159.97350	0.15997	156.973	18.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,686.07320		1.68607	1,690.07350	1.69007	1,686.073	18.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	596.66760		0.59667	598.39740	0.59840	596.668	13.85	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	325.76760		0.32577	328.49740	0.32850	325.768	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	398.62210		0.39862	401.70340	0.40170	398.622	15.07	0.00	0	750.00

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	9.69	Put	617.72210		0.61772	621.80340	0.62180	617.722	15.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	256.16600		0.25617	259.57150	0.25957	256.166	16.63	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,055.26600		1.05527	1,059.67150	1.05967	1,055.266	16.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	718.33280		0.71833	719.19770	0.71920	718.333	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	225.33280		0.22533	227.19770	0.22720	225.333	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	704.09630		0.70410	705.06750	0.70507	704.096	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	233.19630		0.23320	235.16750	0.23517	233.196	13.37	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	688.10390		0.68810	689.18230	0.68918	688.104	13.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	245.10390		0.24510	247.18230	0.24718	245.104	13.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	875.23220		0.87523	875.07010	0.87507	875.232	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	154.33220		0.15433	155.17010	0.15517	154.332	13.30	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	769.91570		0.76992	770.40760	0.77041	769.916	13.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	199.01570		0.19902	200.50760	0.20051	199.016	13.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	751.19330		0.75119	751.81520	0.75182	751.193	13.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	208.19330		0.20819	209.81520	0.20982	208.193	13.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,085.57650		2.08558	2,084.34440	2.08434	2,085.576	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	14.67650		0.01468	14.44440	0.01444	14.677	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,513.54570		1.51355	1,512.23500	1.51224	1,513.546	14.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	42.64570		0.04265	42.33500	0.04234	42.646	14.23	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.58740		9.58740	9.58500	9.58500		15.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	578.95380		0.57895	579.08320	0.57908	578.954	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	601.55380		0.60155	604.08320	0.60408	601.554	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	586.52020		0.58652	586.60260	0.58660	586.520	15.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	589.12020		0.58912	591.60260	0.59160	589.120	15.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	582.72320		0.58272	582.82910	0.58283	582.723	15.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	595.32320		0.59532	597.82910	0.59783	595.323	15.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.71330		9.71330	9.71090	9.71090		15.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,426.26460		1.42626	1,424.30710	1.42431	1,426.265	14.45	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 12/12/2014	Foreign Exchange Future	8.55	Put	262.96460		0.26296	263.40710	0.26341	262.965	14.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	839.21990		0.83922	841.77620	0.84178	839.220	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	725.91990		0.72592	730.87620	0.73088	725.920	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,860.32880		1.86033	1,857.40430	1.85740	1,860.329	14.83	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	147.02880		0.14703	146.50430	0.14650	147.029	14.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,501.38920		1.50139	1,499.20970	1.49921	1,501.389	14.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	238.08920		0.23809	238.30970	0.23831	238.089	14.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,463.60180		1.46360	1,461.52900	1.46153	1,463.602	14.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	250.30180		0.25030	250.62900	0.25063	250.302	14.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.49640		10.49640	10.49470	10.49470		16.97	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,800.27610		1.80028	1,799.82250	1.79982	1,800.276	15.18	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	453.87610		0.45388	455.12250	0.45512	453.876	15.18	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,768.61230		1.76861	1,768.34150	1.76834	1,768.612	15.20	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	472.21230		0.47221	473.64150	0.47364	472.212	15.20	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,737.38060		1.73738	1,737.29110	1.73729	1,737.381	15.23	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	490.98060		0.49098	492.59110	0.49259	490.981	15.23	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.13530		9.13530	9.13490	9.13490		12.13	182,706.00	20	121.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	44,580.90910		0.44581	44,541.69050	0.44542	44,580.909	16.26	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	50.90910		0.00051	51.69050	0.00052	50.909	16.26	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	39,622.16240		0.39622	39,588.44620	0.39588	39,622.162	15.79	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	92.16240		0.00092	98.44620	0.00098	92.162	15.79	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	38,633.89730		0.38634	38,602.08870	0.38602	38,633.897	15.70	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	103.89730		0.00104	112.08870	0.00112	103.897	15.70	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	37,647.07860		0.37647	37,617.48970	0.37617	37,647.079	15.61	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	117.07860		0.00117	127.48970	0.00127	117.079	15.61	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	13,575.78870		0.13576	13,853.76160	0.13854	13,575.789	13.29	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	2,045.78870		0.02046	2,363.76160	0.02364	2,045.789	13.29	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.24460		9.24460	9.24380	9.24380		12.95	554,676.00	60	1,326.00

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	Call	55,322.06510		0.55322	55,299.70020	0.55300	55,322.065	12.32		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	5,862.06510		0.05862	5,919.70020	0.05920	5,862.065	12.32		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	54,501.69310		0.54502	54,481.89550	0.54482	54,501.693	12.30		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	6,041.69310		0.06042	6,101.89550	0.06102	6,041.693	12.30		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	56,146.85680		0.56147	56,122.09920	0.56122	56,146.857	12.34		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	5,686.85680		0.05687	5,742.09920	0.05742	5,686.857	12.34		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.36170		9.36170	9.36080	9.36080		13.82		46,808.50	5	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	61,436.63110		0.61437	61,390.22380	0.61390	61,436.631	12.78		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	15,266.63110		0.15267	15,310.22380	0.15310	15,266.631	12.78		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	60,796.01800		0.60796	60,753.23430	0.60753	60,796.018	12.80		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	15,626.01800		0.15626	15,673.23430	0.15673	15,626.018	12.80		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	62,143.06520		0.62143	62,093.28580	0.62093	62,143.065	12.79		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	14,973.06520		0.14973	15,013.28580	0.15013	14,973.065	12.79		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.47090		9.47090	9.46990	9.46990		14.45		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	46,501.78660		0.46502	46,775.62430	0.46776	46,501.787	14.58		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	49,411.78660		0.49412	49,785.62430	0.49786	49,411.787	14.58		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	46,123.37780		0.46123	46,399.42940	0.46399	46,123.378	14.61		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	50,033.37780		0.50033	50,409.42940	0.50409	50,033.378	14.61		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	46,883.21870		0.46883	47,155.47730	0.47155	46,883.219	14.55		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	48,793.21870		0.48793	49,165.47730	0.49165	48,793.219	14.55		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.58060		13.58060	13.60790	13.60790		12.07		42,629,503.40	3,139	6,542.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	265.12130		0.26512	292.11890	0.29212	265.121	14.98		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	24.52130		0.02452	24.21890	0.02422	24.521	14.98		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	256.44070		0.25644	283.37000	0.28337	256.441	14.87		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	25.84070		0.02584	25.47000	0.02547	25.841	14.87		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	247.83220		0.24783	274.68590	0.27469	247.832	14.75		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	27.23220		0.02723	26.78590	0.02679	27.232	14.75		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	1.72000		0.00172	2.42360	0.00242	1.720	20.61		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	821.12000		0.82112	794.52360	0.79452	821.120	20.61		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	116.66920		0.11667	140.48920	0.14049	116.669	12.85		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	66.06920		0.06607	62.58920	0.06259	66.069	12.85		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	44.43340		0.04443	59.55760	0.05956	44.433	13.20		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	163.83340		0.16383	151.65760	0.15166	163.833	13.20		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	16.15990		0.01616	22.53360	0.02253	16.160	15.46		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	335.55990		0.33556	314.63360	0.31463	335.560	15.46		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.73660		13.73660	13.76350	13.76350		11.39		39,231,729.60	2,856	4,908.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	69.24730		0.06925	74.36060	0.07436	69.247	13.54		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,132.64730		1.13265	1,110.86060	1.11086	1,132.647	13.54		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	33.37050		0.03337	36.38670	0.03639	33.371	14.45		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,596.77050		1.59677	1,572.88670	1.57289	1,596.770	14.45		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	139.66720		0.13967	147.86150	0.14786	139.667	12.84		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	743.06720		0.74307	724.36150	0.72436	743.067	12.84		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	128.84120		0.12884	136.47570	0.13648	128.841	12.98		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	792.24120		0.79224	772.97570	0.77298	792.241	12.98		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	88.02460		0.08802	93.95880	0.09396	88.025	13.36		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	1,001.42460		1.00142	980.45880	0.98046	1,001.425	13.36		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	293.97230		0.29397	308.79290	0.30879	293.972	11.48		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	347.37230		0.34737	335.29290	0.33529	347.372	11.48		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	290.05850		0.29006	304.73990	0.30474	290.058	11.51		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	353.45850		0.35346	341.23990	0.34124	353.458	11.51		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	286.19600		0.28620	300.73580	0.30074	286.196	11.53		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	359.59600		0.35960	347.23580	0.34724	359.596	11.53		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,751.36580		1.75137	1,778.04180	1.77804	1,751.366	14.99		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	14.76580		0.01477	14.54180	0.01454	14.766	14.99		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	793.41540		0.79342	818.10200	0.81810	793.415	10.58		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	56.81540		0.05682	54.60200	0.05460	56.815	10.58		0.00	0	699.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future			13.90680		13.90680	13.93350	13.93350		12.17	6,953,400.00	500	1,200.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	242.64540		0.24265	251.82020	0.25182	242.645	13.84	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	1,085.84540		1.08585	1,068.32020	1.06832	1,085.845	13.84	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	240.68310		0.24068	249.79710	0.24980	240.683	13.86	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	1,093.88310		1.09388	1,076.29710	1.07630	1,093.883	13.86	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	244.62530		0.24463	253.86130	0.25386	244.625	13.82	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	1,077.82530		1.07783	1,060.36130	1.06036	1,077.825	13.82	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.06800		14.06800	14.09470	14.09470		12.18	4,923,800.00	350	421.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	350.26640		0.35027	360.56800	0.36057	350.266	13.70	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,182.26640		1.18227	1,165.86800	1.16587	1,182.266	13.70	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	348.13390		0.34813	358.37730	0.35838	348.134	13.72	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,190.13390		1.19013	1,173.67730	1.17368	1,190.134	13.72	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	352.41480		0.35241	362.77030	0.36277	352.415	13.68	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,174.41480		1.17441	1,158.07030	1.15807	1,174.415	13.68	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.24140		14.24140	14.26680	14.26680		13.35	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	740.07230		0.74007	753.35420	0.75335	740.072	13.43	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	798.67230		0.79867	786.55420	0.78655	798.672	13.43	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	736.35880		0.73636	749.58500	0.74959	736.359	13.44	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	804.95880		0.80496	792.78500	0.79278	804.959	13.44	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	743.81230		0.74381	757.14430	0.75714	743.812	13.41	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	792.41230		0.79241	780.34430	0.78034	792.412	13.41	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09510		0.09510	0.09500	0.09500		18.41	0.00	0	24,041.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	511.26560		0.00511	501.42320	0.00501	511.266	19.85	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	1.26560		0.00001	1.42320	0.00001	1.266	19.85	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1.37380		0.00001	1.72720	0.00002	1.374	18.41	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	491.37380		0.00491	501.72720	0.00502	491.374	18.41	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	0.00510		0.00000	0.00550	0.00000	0.005	29.41	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,490.00510		0.01490	1,500.00550	0.01500	1,490.005	29.41	0.00	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			0.09630		0.09630	0.09620	0.09620		19.11		0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	745.26210		0.00745	741.05720	0.00741	745.262	18.14		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	115.26210		0.00115	121.05720	0.00121	115.262	18.14		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	222.96060		0.00223	221.60300	0.00222	222.961	19.11		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	592.96060		0.00593	601.60300	0.00602	592.961	19.11		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	58.62530		0.00059	57.90740	0.00058	58.625	21.31		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,428.62530		0.01429	1,437.90740	0.01438	1,428.625	21.31		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09760		0.09760	0.09750	0.09750		18.38		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	941.23510		0.00941	937.77630	0.00938	941.235	17.37		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	181.23510		0.00181	187.77630	0.00188	181.235	17.37		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	408.28320		0.00408	407.64840	0.00408	408.283	18.38		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	648.28320		0.00648	657.64840	0.00658	648.283	18.38		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	174.33840		0.00174	174.14880	0.00174	174.338	20.29		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,414.33840		0.01414	1,424.14880	0.01424	1,414.338	20.29		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.91670		11.91670	11.87890	11.87890		11.18		25,048,903.40	2,102	31,797.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	916.79730		0.91680	879.07590	0.87908	916.797	20.49		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	0.09730		0.00010	0.17590	0.00018	0.097	20.49		0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	906.80370		0.90680	869.08970	0.86909	906.804	20.39		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	0.10370		0.00010	0.18970	0.00019	0.104	20.39		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	0.47920		0.00048	0.84570	0.00085	0.479	17.99		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	723.77920		0.72378	761.94570	0.76195	723.779	17.99		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	946.78040		0.94678	909.04010	0.90904	946.780	20.80		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	0.08040		0.00008	0.14010	0.00014	0.080	20.80		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	926.79130		0.92679	889.06300	0.88906	926.791	20.59		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	0.09130		0.00009	0.16300	0.00016	0.091	20.59		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.06670		12.06670	12.02780	12.02780		12.74		15,747,043.50	1,305	38,484.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	737.45480		0.73745	706.97150	0.70697	737.455	12.21		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	70.75480		0.07075	79.17150	0.07917	70.755	12.21		0.00	0	300.00

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	11.80	Call	453.87360		0.45387	434.03040	0.43403	453.874	12.50	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	187.17360		0.18717	206.23040	0.20623	187.174	12.50	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	170.93840		0.17094	166.22350	0.16622	170.938	13.89	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	604.23840		0.60424	638.42350	0.63842	604.238	13.89	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	873.78670		0.87379	841.02240	0.84102	873.787	12.36	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	47.08670		0.04709	53.22240	0.05322	47.087	12.36	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	865.04270		0.86504	832.40750	0.83241	865.043	12.35	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	48.34270		0.04834	54.60750	0.05461	48.343	12.35	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	856.32650		0.85633	823.82200	0.82382	856.326	12.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	49.62650		0.04963	56.02200	0.05602	49.626	12.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.22810		12.22810	12.18830	12.18830		13.38	9,171,075.00	750	14,670.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	457.93870		0.45794	449.13680	0.44914	457.939	13.38	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	479.83870		0.47984	510.83680	0.51084	479.839	13.38	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	419.70190		0.41970	412.11520	0.41212	419.702	13.60	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	541.60190		0.54160	573.81520	0.57382	541.602	13.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	272.40070		0.27240	269.86220	0.26986	272.401	14.66	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	894.30070		0.89430	931.56220	0.93156	894.301	14.66	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	581.02330		0.58102	565.96390	0.56596	581.023	13.04	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	342.92330		0.34292	367.66390	0.36766	342.923	13.04	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	575.83370		0.57583	560.91480	0.56091	575.834	13.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	347.73370		0.34773	372.61480	0.37261	347.734	13.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	570.68460		0.57068	555.90180	0.55590	570.685	13.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	352.58460		0.35258	377.60180	0.37760	352.585	13.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.37990		12.37990	12.33960	12.33960		13.87	0.00	0	504.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,316.05880		1.31606	1,285.70460	1.28570	1,316.059	12.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	136.15880		0.13616	146.10460	0.14610	136.159	12.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,130.05110		1.13005	1,103.69730	1.10370	1,130.051	12.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	193.15110		0.19315	207.09730	0.20710	193.151	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
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,093.59930		1.09360	1,068.13870	1.06814	1,093.599	13.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	206.69930		0.20670	221.53870	0.22154	206.699	13.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,057.79800		1.05780	1,033.25480	1.03325	1,057.798	13.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	220.89800		0.22090	236.65480	0.23665	220.898	13.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.54340		12.54340	12.50050	12.50050		14.38	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	745.26690		0.74527	732.40790	0.73241	745.267	14.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	691.86690		0.69187	721.90790	0.72191	691.867	14.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	741.11400		0.74111	728.41900	0.72842	741.114	14.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	697.71400		0.69771	727.91900	0.72792	697.714	14.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	736.98890		0.73699	724.52260	0.72452	736.989	14.33	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	703.58890		0.70359	734.02260	0.73402	703.589	14.33	0.00	0	0.00
2025	On 02/05/2013	Bond Future			113.81219		113.81219	113.81243	113.81243			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	398.52000		0.39852	398.76000	0.39876	398.520		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			113.21002		113.21002	113.20830	113.20830			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,605.54000		1.60554	1,603.82000	1.60382	1,605.540		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			119.38139		119.38139	119.68094	119.68094			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,783.57000		1.78357	2,083.12000	2.08312	1,783.570		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			494.14100		494.14100	493.35500	493.35500			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			500.60300		500.60300	499.80700	499.80700			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			507.72800		507.72800	506.92300	506.92300			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			439.68700		439.68700	439.40600	439.40600			0.00	0	1,017.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ALBI	On 01/08/2013	Index Future			445.43700		445.43700	445.15300	445.15300				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			451.77700		451.77700	451.49100	451.49100				0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.43220		9.43220	9.35000	9.35000		8.59		41,020,637.80	4,349	23,368.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	922.21920	0.92222	840.02880	0.84003	922.219	23.28		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.01920	0.00002	0.02880	0.00003	0.019	23.28		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,113.60020	1.11360	1,031.41330	1.03141	1,113.600	21.69		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.00020	0.00000	0.01330	0.00001	0.000	21.69		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	1,063.60070	1.06360	981.41400	0.98141	1,063.601	22.17		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.00070	0.00000	0.01400	0.00001	0.001	22.17		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	1,013.60270	1.01360	931.41620	0.93142	1,013.603	22.65		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.00270	0.00000	0.01620	0.00002	0.003	22.65		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.48100		9.48100	9.39820	9.39820		9.10		24,982,435.00	2,635	13,355.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	736.41850	0.73642	657.88150	0.65788	736.419	10.61		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	15.41850	0.01542	19.68150	0.01968	15.418	10.61		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	755.52060	0.75552	676.74960	0.67675	755.521	10.70		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	14.52060	0.01452	18.54960	0.01855	14.521	10.70		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	745.96280	0.74596	667.30700	0.66731	745.963	10.65		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	14.96280	0.01496	19.10700	0.01911	14.963	10.65		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.53400		9.53400	9.45090	9.45090		10.08		7,150,500.00	750	5,250.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	89.62000	0.08962	79.15380	0.07915	89.620	12.19		0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	855.62000	0.85562	928.25380	0.92825	855.620	12.19		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	694.34580	0.69435	625.31720	0.62532	694.346	10.05		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	60.34580	0.06035	74.41720	0.07442	60.346	10.05		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	686.02540	0.68603	617.32300	0.61732	686.025	10.04		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	62.02540	0.06203	76.42300	0.07642	62.025	10.04		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	402.70810	0.40271	351.67790	0.35168	402.708	10.01		0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	168.70810	0.16871	200.77790	0.20078	168.708	10.01		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	779.49410	0.77949	707.46830	0.70747	779.494	10.13		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	45.49410		0.04549	56.56830	0.05657	45.494	10.13	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	702.70480		0.70270	633.35500	0.63336	702.705	10.06	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	58.70480		0.05870	72.45500	0.07245	58.705	10.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.58250		9.58250	9.49900	9.49900		10.84	0.00	0	1,837.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	409.36820		0.40937	365.82560	0.36583	409.368	10.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	306.86820		0.30687	346.82560	0.34683	306.868	10.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	419.60850		0.41961	375.27480	0.37527	419.608	10.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	297.10850		0.29711	336.27480	0.33627	297.108	10.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	414.46550		0.41447	370.52760	0.37053	414.466	10.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	301.96550		0.30197	341.52760	0.34153	301.965	10.76	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.63260		9.63260	9.54810	9.54810		11.42	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	497.35800		0.49736	454.52550	0.45453	497.358	11.28	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	374.75800		0.37476	416.42550	0.41643	374.758	11.28	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	507.12220		0.50712	463.70230	0.46370	507.122	11.26	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	364.52220		0.36452	405.60230	0.40560	364.522	11.26	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	502.22290		0.50222	459.09520	0.45910	502.223	11.27	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	369.62290		0.36962	410.99520	0.41100	369.623	11.27	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.01640		10.01640	9.92590	9.92590		12.77	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,820.99470		2.82099	2,734.06290	2.73406	2,820.995	13.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	54.59470		0.05459	58.16290	0.05816	54.595	13.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,774.51330		2.77451	2,687.82670	2.68783	2,774.513	12.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	58.11330		0.05811	61.92670	0.06193	58.113	12.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,728.21140		2.72821	2,641.78250	2.64178	2,728.211	12.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	61.81140		0.06181	65.88250	0.06588	61.811	12.95	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.89860		8.89860	8.88940	8.88940		8.76	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	260.16620		0.26017	251.96870	0.25197	260.166	12.19	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	1.56620		0.00157	2.56870	0.00257	1.566	12.19	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	250.38130		0.25038	242.29920	0.24230	250.381	12.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	1.78130		0.00178	2.89920	0.00290	1.781	12.06	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	240.62640		0.24063	232.67220	0.23267	240.626	11.93	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	2.02640		0.00203	3.27220	0.00327	2.026	11.93	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.98730		8.98730	8.97770	8.97770		11.55	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	234.30460		0.23430	231.39660	0.23140	234.305	11.56	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	187.00460		0.18700	193.69660	0.19370	187.005	11.56	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	229.07410		0.22907	226.26800	0.22627	229.074	11.56	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	191.77410		0.19177	198.56800	0.19857	191.774	11.56	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	223.91930		0.22392	221.21280	0.22121	223.919	11.56	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	196.61930		0.19662	203.51280	0.20351	196.619	11.56	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.08250		9.08250	9.07240	9.07240		13.22	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	339.83800		0.33984	336.61600	0.33662	339.838	13.21	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	347.33800		0.34734	354.21600	0.35422	347.338	13.21	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	335.30310		0.33530	332.43850	0.33244	335.303	13.22	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	352.80310		0.35280	360.03850	0.36004	352.803	13.22	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	331.13420		0.33113	328.30940	0.32831	331.134	13.24	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	358.63420		0.35863	365.90940	0.36591	358.634	13.24	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.14960		0.14960	0.15140	0.15140			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03240		0.03240	0.03620	0.03620			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.15500		0.15500	-0.14720	-0.14720			0.00	0	16,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.21790		0.21790	-0.17710	-0.17710			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.14870		0.14870	0.14960	0.14960			0.00	0	64,000.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.07710		0.07710	0.08040	0.08040			0.00	0	65,200.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.13010		0.13010	0.13600	0.13600			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
CF CANDO CACY	On 02/04/2013	Can-Do Future			30.01580		30.01580	30.81300	30.81300			0.00	0	15,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			93.62130		93.62130	95.88630	95.88630			0.00	0	5,000.00
CF CANDO CADA	On 04/04/2013	Can-Do Future			0.03980		0.03980	0.04060	0.04060			0.00	0	30,000.00
CF CANDO CADB	On 09/04/2013	Can-Do Future			0.04320		0.04320	0.04380	0.04380			0.00	0	50,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.65510		9.65510	9.61810	9.61810		12.78	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	516.15400	0.51615	479.84080	0.47984	516.154	19.22		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	1.05400	0.00105	1.74080	0.00174	1.054	19.22		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	506.25320	0.50625	469.98670	0.46999	506.253	19.12		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	1.15320	0.00115	1.88670	0.00189	1.153	19.12		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	496.34850	0.49635	460.14480	0.46014	496.348	19.00		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	1.24850	0.00125	2.04480	0.00204	1.248	19.00		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.78010		9.78010	9.74230	9.74230		12.97	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	384.02500	0.38403	362.94290	0.36294	384.025	12.56		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	143.92500	0.14393	160.64290	0.16064	143.925	12.56		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	377.94680	0.37795	357.11740	0.35712	377.947	12.57		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	147.84680	0.14785	164.81740	0.16482	147.847	12.57		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	371.93600	0.37194	351.35720	0.35136	371.936	12.59		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	151.83600	0.15184	169.05720	0.16906	151.836	12.59		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.91600		9.91600	9.87770	9.87770		13.57	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	419.32030	0.41932	403.88150	0.40388	419.320	13.45		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	343.32030	0.34332	366.18150	0.36618	343.320	13.45		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	414.79110	0.41479	399.56370	0.39956	414.791	13.47		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	348.79110	0.34879	371.86370	0.37186	348.791	13.47		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	410.30530	0.41031	395.28530	0.39529	410.305	13.49		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	354.30530	0.35431	377.58530	0.37759	354.305	13.49		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DACA	On 15/03/2013	Any day expiry			8.89610	8.89610	8.88640	8.88640		9.62	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Call	187.55910	0.18756	179.21070	0.17921	187.559	12.93	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Put	1.45910	0.00146	2.81070	0.00281	1.459	12.93	0.00	0	5,000.00
DACA	On 15/03/2013	Any day expiry	8.81	Call	94.18420	0.09418	89.49990	0.08950	94.184	11.19	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.81	Put	8.08420	0.00808	13.09990	0.01310	8.084	11.19	0.00	0	5,000.00
DACA	On 15/03/2013	Any day expiry	8.84	Call	69.32680	0.06933	66.43340	0.06643	69.327	10.66	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.84	Put	13.22680	0.01323	20.03340	0.02003	13.227	10.66	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Call	61.61810	0.06162	59.36060	0.05936	61.618	10.49	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Put	15.51810	0.01552	22.96060	0.02296	15.518	10.49	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Call	54.25790	0.05426	52.63970	0.05264	54.258	10.32	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Put	18.15790	0.01816	26.23970	0.02624	18.158	10.32	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.34180	12.34180	12.30170	12.30170		13.82	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	786.62940	0.78663	769.61710	0.76962	786.629	13.16	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	334.82940	0.33483	357.91710	0.35792	334.829	13.16	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	781.06820	0.78107	764.22380	0.76422	781.068	13.18	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	339.26820	0.33927	362.52380	0.36252	339.268	13.18	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	775.53960	0.77554	758.86650	0.75887	775.540	13.19	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	343.73960	0.34374	367.16650	0.36717	343.740	13.19	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry			9.13480	9.13480	9.13000	9.13000		13.32	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.86	Call	274.80000	0.27480	270.09090	0.27009	274.800	13.32	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.86	Put	0.00000	0.00000	0.09090	0.00009	0.000	13.32	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.84	Call	294.80000	0.29480	290.05850	0.29006	294.800	13.32	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.84	Put	0.00000	0.00000	0.05850	0.00006	0.000	13.32	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.85	Call	284.80000	0.28480	280.07290	0.28007	284.800	13.32	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.85	Put	0.00000	0.00000	0.07290	0.00007	0.000	13.32	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry			9.13210	9.13210	9.13000	9.13000		13.35	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.00	Call	137.23550	0.13724	139.93820	0.13994	137.235	15.57	0.00	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 14/03/2013	Any day expiry	9.00	Put	5.13550		0.00514	9.93820	0.00994	5.135	15.57	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.01	Call	128.16850		0.12817	131.29760	0.13130	128.169	15.43	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.01	Put	6.06850		0.00607	11.29760	0.01130	6.069	15.43	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.97	Call	165.17120		0.16517	166.70240	0.16670	165.171	16.02	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.97	Put	3.07120		0.00307	6.70240	0.00670	3.071	16.02	0.00	0	20,000.00
DAUS	On 14/03/2013	Any day expiry	8.99	Call	146.43590		0.14644	148.72840	0.14873	146.436	15.72	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.99	Put	4.33590		0.00434	8.72840	0.00873	4.336	15.72	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			9.14470		9.14470	9.14470	9.14470		12.20	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,144.73750		1.14474	1,144.74680	1.14475	1,144.738	20.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.03750		0.00004	0.04680	0.00005	0.038	20.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,044.76210		1.04476	1,044.77860	1.04478	1,044.762	19.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.06210		0.00006	0.07860	0.00008	0.062	19.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Call	944.80500		0.94481	944.83460	0.94483	944.805	18.35	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Put	0.10500		0.00011	0.13460	0.00013	0.105	18.35	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	137.14660		0.13715	139.84580	0.13985	137.147	12.43	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	52.44660		0.05245	55.14580	0.05515	52.447	12.43	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	28.42410		0.02842	31.54940	0.03155	28.424	13.70	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	233.72410		0.23372	236.84940	0.23685	233.724	13.70	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.51	Call	11.34290		0.01134	13.32300	0.01332	11.343	14.91	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.51	Put	376.64290		0.37664	378.62300	0.37862	376.643	14.91	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	164.87350		0.16487	166.98000	0.16698	164.873	12.54	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	40.17350		0.04017	42.28000	0.04228	40.173	12.54	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	150.69970		0.15070	153.10130	0.15310	150.700	12.49	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	45.99970		0.04600	48.40130	0.04840	46.000	12.49	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	143.84360		0.14384	146.39410	0.14639	143.844	12.46	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	49.14360		0.04914	51.69410	0.05169	49.144	12.46	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.18390		9.18390	9.18310	9.18310		12.50	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	227.71520		0.22772	229.48840	0.22949	227.715	12.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.06	Put	103.81520		0.10382	106.38840	0.10639	103.815	12.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	101.20930		0.10121	103.92930	0.10393	101.209	13.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	267.30930		0.26731	270.82930	0.27083	267.309	13.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	64.43640		0.06444	67.00440	0.06700	64.436	13.99	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	390.53640		0.39054	393.90440	0.39390	390.536	13.99	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	252.63010		0.25263	254.14330	0.25414	252.630	12.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	88.73010		0.08873	91.04330	0.09104	88.730	12.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	239.97640		0.23998	241.62070	0.24162	239.976	12.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	96.07640		0.09608	98.52070	0.09852	96.076	12.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	233.79710		0.23380	235.50620	0.23551	233.797	12.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	99.89710		0.09990	102.40620	0.10241	99.897	12.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,184.58290		1.18458	1,183.81220	1.18381	1,184.583	15.16	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.68290		0.00068	0.71220	0.00071	0.683	15.16	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,084.93310		1.08493	1,084.16940	1.08417	1,084.933	14.60	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	1.03310		0.00103	1.06940	0.00107	1.033	14.60	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	985.47130		0.98547	984.71530	0.98472	985.471	14.04	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	1.57130		0.00157	1.61530	0.00162	1.571	14.04	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.22350		9.22350	9.22270	9.22270		12.61	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	167.11000		0.16711	169.47980	0.16948	167.110	13.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	293.61000		0.29361	296.77980	0.29678	293.610	13.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	121.28980		0.12129	123.75780	0.12376	121.290	13.84	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	407.78980		0.40779	411.05780	0.41106	407.790	13.84	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	312.47380		0.31247	313.69680	0.31370	312.474	12.43	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	128.97380		0.12897	130.99680	0.13100	128.974	12.43	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	306.42140		0.30642	307.70070	0.30770	306.421	12.44	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	132.92140		0.13292	135.00070	0.13500	132.921	12.44	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	300.44350		0.30044	301.77900	0.30178	300.443	12.45	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	136.94350		0.13694	139.07900	0.13908	136.944	12.45	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
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,127.84640		1.12785	1,127.02420	1.12702	1,127.846	13.94	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	4.34640		0.00435	4.32420	0.00432	4.346	13.94	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,029.57890		1.02958	1,028.75570	1.02876	1,029.579	13.53	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	6.07890		0.00608	6.05570	0.00606	6.079	13.53	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.25960		9.25960	9.25880	9.25880		13.09	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	363.83650		0.36384	364.67320	0.36467	363.837	12.78	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	164.23650		0.16424	165.87320	0.16587	164.237	12.78	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	226.22430		0.22622	228.04690	0.22805	226.224	13.45	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	316.62430		0.31662	319.24690	0.31925	316.624	13.45	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	175.22880		0.17523	177.24450	0.17724	175.229	14.03	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	425.62880		0.42563	428.44450	0.42844	425.629	14.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,071.96460		1.07196	1,071.09170	1.07109	1,071.965	13.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	12.36460		0.01236	12.29170	0.01229	12.365	13.48	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	375.57190		0.37557	376.32220	0.37632	375.572	12.74	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	155.97190		0.15597	157.52220	0.15752	155.972	12.74	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	369.67260		0.36967	370.46520	0.37047	369.673	12.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	160.07260		0.16007	161.66520	0.16167	160.073	12.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,168.81770		1.16882	1,167.95370	1.16795	1,168.818	13.80	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	9.21770		0.00922	9.15370	0.00915	9.218	13.80	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.29190		9.29190	9.29110	9.29110		13.45	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	150.29100		0.15029	152.35310	0.15235	150.291	15.15	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	658.39100		0.65839	661.25310	0.66125	658.391	15.15	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	347.01900		0.34702	348.04790	0.34805	347.019	13.23	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	245.11900		0.24512	246.94790	0.24695	245.119	13.23	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	342.09470		0.34209	343.16620	0.34317	342.095	13.25	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	250.19470		0.25019	252.06620	0.25207	250.195	13.25	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	337.22440		0.33722	338.34070	0.33834	337.224	13.27	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	255.32440		0.25532	257.24070	0.25724	255.324	13.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry			9.29690		9.29690	9.29610	9.29610		13.52		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	229.76050		0.22976	231.53870	0.23154	229.760	14.21		0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	442.86050		0.44286	445.43870	0.44544	442.861	14.21		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	430.62980		0.43063	430.97720	0.43098	430.630	13.01		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	183.72980		0.18373	184.87720	0.18488	183.730	13.01		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	424.90440		0.42490	425.29410	0.42529	424.904	13.03		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	188.00440		0.18800	189.19410	0.18919	188.004	13.03		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	284.68410		0.28468	286.18050	0.28618	284.684	13.68		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	337.78410		0.33778	340.08050	0.34008	337.784	13.68		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,212.46350		1.21246	1,211.46840	1.21147	1,212.464	13.80		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	15.56350		0.01556	15.36840	0.01537	15.563	13.80		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,116.99900		1.11700	1,115.95890	1.11596	1,116.999	13.52		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	20.09900		0.02010	19.85890	0.01986	20.099	13.52		0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	436.41070		0.43641	436.71800	0.43672	436.411	12.99		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	179.51070		0.17951	180.61800	0.18062	179.511	12.99		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.30310		9.30310	9.30230	9.30230		13.53		0.00	5,000	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	406.43450		0.40643	407.02180	0.40702	406.434	13.15		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	213.33450		0.21333	214.72180	0.21472	213.335	13.15		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	417.36170		0.41736	417.86450	0.41786	417.362	13.11		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	204.26170		0.20426	205.56450	0.20556	204.262	13.11		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	411.86900		0.41187	412.41500	0.41242	411.869	13.13		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	208.76900		0.20877	210.11500	0.21012	208.769	13.13		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.33550		9.33550	9.33470	9.33470		13.75		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	281.69180		0.28169	283.36260	0.28336	281.692	14.25		0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	456.19180		0.45619	458.66260	0.45866	456.192	14.25		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	193.41540		0.19342	195.50420	0.19550	193.415	15.30		0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	697.91540		0.69792	700.80420	0.70080	697.915	15.30		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	365.18840		0.36519	366.28510	0.36629	365.188	13.61		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.29	Put	319.68840		0.31969	321.58510	0.32159	319.688	13.61	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	360.76120		0.36076	361.90020	0.36190	360.761	13.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	325.26120		0.32526	327.20020	0.32720	325.261	13.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	356.38170		0.35638	357.56030	0.35756	356.382	13.66	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	330.88170		0.33088	332.86030	0.33286	330.882	13.66	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,163.88750		1.16389	1,162.61420	1.16261	1,163.888	13.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	28.38750		0.02839	27.91420	0.02791	28.388	13.55	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	388.05280		0.38805	388.93600	0.38894	388.053	13.50	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	292.55280		0.29255	294.23600	0.29424	292.553	13.50	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.37040		9.37040	9.36950	9.36950		13.87	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	225.30650		0.22531	227.62200	0.22762	225.307	15.45	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	734.90650		0.73491	738.12200	0.73812	734.906	15.45	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	414.99730		0.41500	416.18090	0.41618	414.997	13.73	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	334.59730		0.33460	336.68090	0.33668	334.597	13.73	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	410.49740		0.41050	411.72140	0.41172	410.497	13.75	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	340.09740		0.34010	342.22140	0.34222	340.097	13.75	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	406.03920		0.40604	407.30890	0.40731	406.039	13.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	345.63920		0.34564	347.80890	0.34781	345.639	13.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	419.54190		0.41954	420.68230	0.42068	419.542	13.71	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	329.14190		0.32914	331.18230	0.33118	329.142	13.71	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.37410		9.37410	9.37320	9.37320		14.03	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	333.89030		0.33389	335.95820	0.33596	333.890	14.36	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	469.79030		0.46979	472.75820	0.47276	469.790	14.36	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	443.74560		0.44375	444.95640	0.44496	443.746	13.64	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	309.64560		0.30965	311.75640	0.31176	309.646	13.64	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	439.05680		0.43906	440.26570	0.44027	439.057	13.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	314.95680		0.31496	317.06570	0.31707	314.957	13.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	434.41320		0.43441	435.62010	0.43562	434.413	13.69	0.00	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 26/09/2013	Any day expiry	9.26	Put	320.31320		0.32031	322.42010	0.32242	320.313	13.69	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,211.53880		1.21154	1,209.71290	1.20971	1,211.539	13.64	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	37.43880		0.03744	36.51290	0.03651	37.439	13.64	0.00	0	7,500.00
DAUS	On 28/02/2014	Any day expiry			9.56830		9.56830	9.56680	9.56680		15.14	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	776.94740		0.77695	776.27530	0.77628	776.947	14.09	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	318.64740		0.31865	319.47530	0.31948	318.647	14.09	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	787.62930		0.78763	786.89560	0.78690	787.629	14.04	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	309.32930		0.30933	310.09560	0.31010	309.329	14.04	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	782.27030		0.78227	781.56730	0.78157	782.270	14.07	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	313.97030		0.31397	314.76730	0.31477	313.970	14.07	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.58840		9.58840	9.58600	9.58600		15.30	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	804.28390		0.80428	802.98630	0.80299	804.284	14.12	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	325.88390		0.32588	326.98630	0.32699	325.884	14.12	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	815.42570		0.81543	814.05090	0.81405	815.426	14.09	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	317.02570		0.31703	318.05090	0.31805	317.026	14.09	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	809.58900		0.80959	808.26100	0.80826	809.589	14.10	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	321.18900		0.32119	322.26100	0.32226	321.189	14.10	0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.53922		113.53922	113.68106	113.68106			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	223.04000		0.22304	364.88000	0.36488	223.040		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			8.84715		88.45052	8.85326	88.39892			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,270.26000		79.27026	79,218.66000	79.21866	79,270.260		0.00	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 02/05/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.93767		89.60754	8.94397	89.55524			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	515.34000		0.51534	463.04000	0.46304	515.340		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	78,556.21000		78.55621	78,503.91000	78.50391	78,556.210		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			439.57900		439.57900	439.33200	439.33200			0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	65,890.00000		6.58900	63,420.00000	6.34200	65,890.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	65,790.00000		6.57900	63,320.00000	6.33200	65,790.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	65,690.00000		6.56900	63,220.00000	6.32200	65,690.000		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			445.32800		445.32800	445.07800	445.07800			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	6,620.00000		0.66200	9,120.00000	0.91200	6,620.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	6,720.00000		0.67200	9,220.00000	0.92200	6,720.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	6,820.00000		0.68200	9,320.00000	0.93200	6,820.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			451.66600		451.66600	451.41500	451.41500			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	56,760.00000		5.67600	54,250.00000	5.42500	56,760.000		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	56,660.00000		5.66600	54,150.00000	5.41500	56,660.000		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	56,560.00000		5.65600	54,050.00000	5.40500	56,560.000		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	203.26700		203.26700	203.20500	203.20500			0.00	0	459.00
IGOV	On 01/08/2013	Index Future	205.97900		205.97900	205.91700	205.91700			4,119,580.00	2	149.00
IGOV	On 07/11/2013	Index Future	208.97700		208.97700	208.91400	208.91400			0.00	0	7.00
ILBI	On 02/05/2013	Index Future	549.95900		549.95900	549.59600	549.59600			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	8.68300	0.10773	8.68300	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139	8.65500	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap	8.97500	0.08468	8.97500	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap	8.96200	0.09581	8.96200	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap	8.99700	0.06909	8.99700	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future	5.12000	94.88000	5.12000	5.12000	94.88000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future	5.12000	94.88000	5.11000	5.11000	94.89000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future	5.12000	94.88000	5.11000	5.11000	94.89000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.10000	94.90000	5.09000	5.09000	94.91000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.09000	94.91000	5.09000	5.09000	94.91000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future	5.08000	94.92000	5.08000	5.08000	94.92000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.08000		94.92000	5.07000	94.93000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.12000		94.88000	5.10000	94.90000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.20000		94.80000	5.18000	94.82000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.31000		94.69000	5.29000	94.71000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.43000		94.57000	5.41000	94.59000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.59000		94.41000	5.56000	94.44000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.54160		7.54160	7.50650	7.50650		11.78		399,704,800.00	53,000	1,000.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	651.62910		0.65163	616.54740	0.61655	651.629	21.59		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.02910		0.00003	0.04740	0.00005	0.029	21.59		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	641.63280		0.64163	606.55320	0.60655	641.633	21.47		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.03280		0.00003	0.05320	0.00005	0.033	21.47		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	631.63700		0.63164	596.55980	0.59656	631.637	21.34		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.03700		0.00004	0.05980	0.00006	0.037	21.34		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.60120		7.60120	7.56520	7.56520		8.66		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	306.60240		0.30660	279.40540	0.27941	306.602	9.16		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	45.40240		0.04540	54.20540	0.05421	45.402	9.16		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	298.75150		0.29875	271.82470	0.27182	298.752	9.14		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	47.55150		0.04755	56.62470	0.05662	47.551	9.14		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	290.98230		0.29098	264.33100	0.26433	290.982	9.12		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	49.78230		0.04978	59.13100	0.05913	49.782	9.12		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.65050		7.65050	7.61260	7.61260		10.73		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	266.09680		0.26610	244.75530	0.24476	266.097	10.76		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	205.59680		0.20560	222.15530	0.22216	205.597	10.76		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	260.76820		0.26077	239.64510	0.23965	260.768	10.75		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	210.26820		0.21027	227.04510	0.22705	210.268	10.75		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	255.50720		0.25551	235.31010	0.23531	255.507	10.75		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	215.00720		0.21501	232.71010	0.23271	215.007	10.75		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.84279		107.82519	6.86893	107.63322			0.00	0	4,970.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,437.39000		1.43739	1,245.42000	1.24542	1,437.390		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,509.61000		1.50961	1,317.64000	1.31764	1,509.610		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,581.77000		1.58177	1,389.80000	1.38980	1,581.770		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.89817		109.23566	6.92530	109.04112			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,765.84000		2.76584	2,571.30000	2.57130	2,765.840		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	2,835.21000		2.83521	2,640.67000	2.64067	2,835.210		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	2,904.52000		2.90452	2,709.98000	2.70998	2,904.520		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			5.37032		119.69439	5.36525	119.70672		1.64	0.00	0	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	259.90000		0.25990	268.50000	0.26850	259.900	1.65	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	333.67000		0.33367	329.94000	0.32994	333.670	1.65	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	271.59000		0.27159	280.36000	0.28036	271.590	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	321.02000		0.32102	317.46000	0.31746	321.020	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	283.59000		0.28359	292.54000	0.29254	283.590	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	308.69000		0.30869	305.31000	0.30531	308.690	1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.37640		121.26007	5.37065	121.27256		1.49	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,804.44000		91.80444	91,816.93000	91.81693	91,804.440	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			5.38475		116.17909	5.37772	116.19239		1.38	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	749.03000		0.74903	758.31000	0.75831	749.030	1.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.59	Put	361.76000		0.36176	357.74000	0.35774	361.760	1.42	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	760.96000		0.76096	770.30000	0.77030	760.960	1.42	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	354.87000		0.35487	350.91000	0.35091	354.870	1.42	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	772.98000		0.77298	782.39000	0.78239	772.980	1.42	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	348.07000		0.34807	344.18000	0.34418	348.070	1.42	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.42093		130.04992	7.42169	130.04233		11.19	58,522,464.00	450	64,898.00
R186	On 02/05/2013	Bond Future	6.75	Call	271.58000		0.27158	280.49000	0.28049	271.580	11.04	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,225.23000		7.22523	7,241.73000	7.24173	7,225.230	11.04	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,036.53000		2.03653	2,054.15000	2.05415	2,036.530	11.27	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,345.84000		2.34584	2,371.05000	2.37105	2,345.840	11.27	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,085.03000		2.08503	2,102.62000	2.10262	2,085.030	11.27	792,311.40	380	380.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,294.22000		2.29422	2,319.40000	2.31940	2,294.220	11.27	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,134.21000		2.13421	2,151.75000	2.15175	2,134.210	11.28	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,243.39000		2.24339	2,268.52000	2.26852	2,243.390	11.28	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	3,190.04000		3.19004	0.00000	0.00000	3,190.040	11.38	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	1,419.84000		1.41984	0.00000	0.00000	1,419.840	11.38	894,499.20	630	630.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,174.84000		4.17484	4,187.38000	4.18738	4,174.840	11.46	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	948.46000		0.94846	968.59000	0.96859	948.460	11.46	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.48909		126.46650	7.48988	126.45877		12.91	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,001.63000		3.00163	3,012.30000	3.01230	3,001.630	12.84	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,371.07000		5.37107	5,389.47000	5.38947	5,371.070	12.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,194.09000		117.19409	117,186.36000	117.18636	117,194.090	13.40	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	13.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future			7.56346		128.26652	7.56421	128.25935		12.57		0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,198.42000		12.19842	12,200.44000	12.20044	12,198.420	13.15		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,534.47000		1.53447	1,543.66000	1.54366	1,534.470	13.15		0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,357.84000		8.35784	8,363.05000	8.36305	8,357.840	12.94		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,008.49000		3.00849	3,020.87000	3.02087	3,008.490	12.94		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,417.57000		8.41757	8,422.74000	8.42274	8,417.570	12.95		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,978.30000		2.97830	2,990.64000	2.99064	2,978.300	12.95		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,477.45000		8.47745	8,482.58000	8.48258	8,477.450	12.96		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,948.36000		2.94836	2,960.66000	2.96066	2,948.360	12.96		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 02/05/2013	Bond Future			292.35327		292.35327	292.35649	292.35649				0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	9,963.27000		9.96327	9,966.49000	9.96649	9,963.270			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	9,953.27000		9.95327	9,956.49000	9.95649	9,953.270			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	9,943.27000		9.94327	9,946.49000	9.94649	9,943.270			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			5.19356		108.75261	5.18808	108.76136		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	0.92		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,862.97000		1.86297	1,854.22000	1.85422	1,862.970	0.92		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,846.64000		1.84664	1,837.89000	1.83789	1,846.640	0.92	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	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,830.30000		1.83030	1,821.55000	1.82155	1,830.300	0.92	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.17662		105.77135	5.17010	105.78018		0.91	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,525.67000		68.52567	68,534.50000	68.53450	68,525.670	0.99	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	0.99	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.13270		107.27677	5.12399	107.28630		0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	127.21000		0.12721	130.53000	0.13053	127.210	0.79	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	503.22000		0.50322	497.01000	0.49701	503.220	0.79	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	130.45000		0.13045	133.83000	0.13383	130.450	0.79	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	495.46000		0.49546	489.31000	0.48931	495.460	0.79	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	133.75000		0.13375	137.19000	0.13719	133.750	0.79	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	487.76000		0.48776	481.67000	0.48167	487.760	0.79	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			220.58779		220.58779	220.24189	220.24189			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	9,547.79000		9.54779	9,201.89000	9.20189	9,547.790		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	9,537.79000		9.53779	9,191.89000	9.19189	9,537.790		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	9,527.79000		9.52779	9,181.89000	9.18189	9,527.790		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			5.82274		110.39745	5.83361	110.35386		3.86	0.00	0	10,718.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.89	Call	782.98000		0.78298	764.56000	0.76456	782.980	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	513.63000		0.51363	538.80000	0.53880	513.630	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	806.04000		0.80604	787.17000	0.78717	806.040	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	496.71000		0.49671	521.43000	0.52143	496.710	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	829.48000		0.82948	810.16000	0.81016	829.480	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	480.19000		0.48019	504.46000	0.50446	480.190	3.89	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.85803		111.84152	5.86969	111.79730		3.72	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,628.32000		98.62832	98,584.10000	98.58410	98,628.320	3.91	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.91	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.90150		109.27358	5.91394	109.22935		3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,476.27000		1.47627	1,454.53000	1.45453	1,476.270	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,091.28000		1.09128	1,113.77000	1.11377	1,091.280	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,044.06000		107.04406	106,999.83000	106.99983	107,044.060	3.80	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	3.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	955.07000		0.95507	939.16000	0.93916	955.070	3.58	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,638.69000		1.63869	1,667.01000	1.66701	1,638.690	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,437.12000		1.43712	1,415.78000	1.41578	1,437.120	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,122.97000		1.12297	1,145.86000	1.14586	1,122.970	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,456.45000		1.45645	1,434.91000	1.43491	1,456.450	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,106.87000		1.10687	1,129.56000	1.12956	1,106.870	3.61	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			6.10449		111.90888	6.11020	111.88061		5.23	0.00	0	6,027.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,414.02000		1.41402	1,403.27000	1.40327	1,414.020	5.31	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	499.90000		0.49990	517.42000	0.51742	499.900	5.31	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,446.85000		1.44685	1,435.81000	1.43581	1,446.850	5.31	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	483.72000		0.48372	500.95000	0.50095	483.720	5.31	0.00	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 02/05/2013	Bond Future	6.31	Call	1,480.06000		1.48006	1,468.72000	1.46872	1,480.060	5.32	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	467.95000		0.46795	484.88000	0.48488	467.950	5.32	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.15131		109.34636	6.15735	109.31770		5.39	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,462.86000		100.46286	100,434.20000	100.43420	100,462.860	5.64	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	5.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.20254		110.90267	6.20883	110.87423		5.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,129.75000		4.12975	4,110.39000	4.11039	4,129.750	5.24	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	595.32000		0.59532	604.40000	0.60440	595.320	5.24	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,009.40000		2.00940	1,997.75000	1.99775	2,009.400	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,614.70000		1.61470	1,631.49000	1.63149	1,614.700	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,034.27000		2.03427	2,022.50000	2.02250	2,034.270	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,594.55000		1.59455	1,611.22000	1.61122	1,594.550	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,059.30000		2.05930	2,047.42000	2.04742	2,059.300	5.05	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,574.58000		1.57458	1,591.14000	1.59114	1,574.580	5.05	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			5.22251		103.83438	5.21664	103.83838		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	1,260.81000		1.26081	1,256.81000	1.25681	1,260.810	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	1,253.86000		1.25386	1,249.86000	1.24986	1,253.860	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	1,246.91000		1.24691	1,242.91000	1.24291	1,246.910	0.37	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.15165		101.43079	5.14252	101.43481		0.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 01/08/2013	Bond Future	103.94	Call	30,432.68000		30.43268	30,436.70000	30.43670	30,432.680	0.32	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	0.32	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.85397		102.87443	4.82797	102.87908		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	8.22000		0.00822	9.02000	0.00902	8.220	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	109.19000		0.10919	105.34000	0.10534	109.190	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	8.50000		0.00850	9.33000	0.00933	8.500	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	107.67000		0.10767	103.85000	0.10385	107.670	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	8.79000		0.00879	9.64000	0.00964	8.790	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	106.17000		0.10617	102.37000	0.10237	106.170	0.12	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.35800		107.02981	6.38947	106.85565		6.46	0.00	0	7,274.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,269.34000		1.26934	1,181.54000	1.18154	1,269.340	6.45	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	816.28000		0.81628	902.64000	0.90264	816.280	6.45	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,301.01000		1.30101	1,211.72000	1.21172	1,301.010	6.45	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	792.86000		0.79286	877.73000	0.87773	792.860	6.45	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,333.13000		1.33313	1,242.35000	1.24235	1,333.130	6.45	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	769.93000		0.76993	853.31000	0.85331	769.930	6.45	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.41184		104.79341	6.44487	104.61696		6.74	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,222.22000		97.22222	97,045.77000	97.04577	97,222.220	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			6.46707		106.28487	6.50176	106.10654		6.44	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,839.05000		2.83905	2,739.26000	2.73926	2,839.050	6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,699.52000		1.69952	1,778.06000	1.77806	1,699.520	6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,869.11000		2.86911	2,768.69000	2.76869	2,869.110	6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,678.82000		1.67882	1,756.73000	1.75673	1,678.820	6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,899.32000		2.89932	2,798.27000	2.79827	2,899.320	6.51	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,658.31000		1.65831	1,735.59000	1.73559	1,658.310	6.51	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.50063		102.19541	6.52683	102.03416		7.69		0.00	0	17,342.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,650.74000		1.65074	1,563.64000	1.56364	1,650.740	7.74		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	796.60000		0.79660	870.75000	0.87075	796.600	7.74		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,688.65000		1.68865	1,600.23000	1.60023	1,688.650	7.74		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	773.56000		0.77356	846.39000	0.84639	773.560	7.74		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,727.01000		1.72701	1,637.26000	1.63726	1,727.010	7.75		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	751.03000		0.75103	822.53000	0.82253	751.030	7.75		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.55091		103.53229	6.57823	103.36888		7.91		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,487.82000		94.48782	94,324.41000	94.32441	94,487.820	8.25		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	8.25		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.60746		101.60974	6.63597	101.44458		7.82		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,870.49000		5.87049	5,745.48000	5.74548	5,870.490	8.23		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	854.02000		0.85402	894.17000	0.89417	854.020	8.23		0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,154.98000		3.15498	3,065.87000	3.06587	3,154.980	7.94		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,103.25000		2.10325	2,179.30000	2.17930	2,103.250	7.94		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,187.93000		3.18793	3,098.25000	3.09825	3,187.930	7.94		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,078.97000		2.07897	2,154.45000	2.15445	2,078.970	7.94		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,221.05000		3.22105	3,130.79000	3.13079	3,221.050	7.95		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,054.91000		2.05491	2,129.81000	2.12981	2,054.910	7.95		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future			8.29090	79.83667	8.29677	79.78668		16.47	0.00	0	9,195.00
R209	On 02/05/2013	Bond Future	7.99	Call	935.75000	0.93575	937.10000	0.93710	935.750	16.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,565.19000	3.56519	3,616.53000	3.61653	3,565.190	16.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	962.29000	0.96229	963.48000	0.96348	962.290	16.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,502.20000	3.50220	3,553.38000	3.55338	3,502.200	16.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	989.24000	0.98924	990.26000	0.99026	989.240	16.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,439.77000	3.43977	3,490.78000	3.49078	3,439.770	16.36	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.36006	80.88109	8.36610	80.83036		16.74	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,931.98000	70.93198	70,881.25000	70.88125	70,931.980	17.34	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.43638	78.88771	8.44254	78.83675		19.25	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,914.95000	9.91495	9,883.65000	9.88365	9,914.950	20.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,827.39000	1.82739	1,847.05000	1.84705	1,827.390	20.00	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,426.86000	6.42686	6,405.05000	6.40505	6,426.860	19.47	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,582.70000	3.58270	3,611.85000	3.61185	3,582.700	19.47	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,472.47000	6.47247	6,450.51000	6.45051	6,472.470	19.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,550.23000	3.55023	3,579.23000	3.57923	3,550.230	19.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,518.20000	6.51820	6,496.10000	6.49610	6,518.200	19.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,518.00000	3.51800	3,546.86000	3.54686	3,518.000	19.48	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			164.25051	164.25051	164.24948	164.24948			0.00	0	1,244.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.14	Call	3,110.51000	3.11051	3,109.48000	3.10948	3,110.510		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	3,100.51000	3.10051	3,099.48000	3.09948	3,100.510		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	3,090.51000	3.09051	3,089.48000	3.08948	3,090.510		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			128.97316	128.97316	128.97898	128.97898			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,283.16000	3.28316	3,288.98000	3.28898	3,283.160		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	3,273.16000	3.27316	3,278.98000	3.27898	3,273.160		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	3,263.16000	3.26316	3,268.98000	3.26898	3,263.160		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			136.05952	136.05952	136.06155	136.06155			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	4,969.52000	4.96952	4,971.55000	4.97155	4,969.520		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	4,959.52000	4.95952	4,961.55000	4.96155	4,959.520		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	4,949.52000	4.94952	4,951.55000	4.95155	4,949.520		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			7.98998	91.95573	7.99581	91.90458		14.89	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,450.72000	1.45072	1,449.19000	1.44919	1,450.720	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,781.02000	2.78102	2,830.64000	2.83064	2,781.020	14.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 02/05/2013	Bond Future	7.85	Call	1,486.23000		1.48623	1,484.43000	1.48443	1,486.230	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,726.96000		2.72696	2,776.31000	2.77631	2,726.960	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,522.29000		1.52229	1,520.22000	1.52022	1,522.290	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,673.57000		2.67357	2,722.65000	2.72265	2,673.570	14.83	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.05861		93.15858	8.06462	93.10665		15.53	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,543.56000		82.54356	82,491.63000	82.49163	82,543.560	16.11	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	16.11	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.13591		90.94735	8.14204	90.89527		16.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,939.61000		6.93961	6,915.57000	6.91557	6,939.610	16.81	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,196.92000		3.19692	3,224.96000	3.22496	3,196.920	16.81	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,989.14000		6.98914	6,964.95000	6.96495	6,989.140	16.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,166.59000		3.16659	3,194.48000	3.19448	3,166.590	16.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,038.79000		7.03879	7,014.45000	7.01445	7,038.790	16.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,136.50000		3.13650	3,164.24000	3.16424	3,136.500	16.83	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			8.33891		81.40621	8.34472	81.35399		17.33	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,626.59000		72.62659	72,574.37000	72.57437	72,626.590	18.05	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	18.05	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.40575		82.47104	8.41171	82.41820		18.14	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,023.14000		72.02314	71,970.30000	71.97030	72,023.140	18.79	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	18.79	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			1.46930		1.46930	1.46870	1.46870		12.51	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,793.00340		0.17930	1,787.00030	0.17870	1,793.003	25.45	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
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.00340	0.00000	0.00030	0.00000	0.003	25.45	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,693.00340	0.16930	1,687.00150	0.16870	1,693.003	24.02	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.00340	0.00000	0.00150	0.00000	0.003	24.02	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,593.00540	0.15930	1,587.00260	0.15870	1,593.005	23.17	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	0.00540	0.00000	0.00260	0.00000	0.005	23.17	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48020	1.48020	1.47950	1.47950		13.70	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	985.93610	0.09859	980.08760	0.09801	985.936	12.88	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	83.93610	0.00839	85.08760	0.00851	83.936	12.88	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	905.24980	0.09052	899.02420	0.08990	905.250	12.89	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	103.24980	0.01032	104.02420	0.01040	103.250	12.89	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	827.71650	0.08277	822.50020	0.08225	827.716	12.90	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	125.71650	0.01257	127.50020	0.01275	125.716	12.90	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49230	1.49230	1.49140	1.49140		14.35	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	618.29730	0.06183	616.84260	0.06168	618.297	14.22	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	595.29730	0.05953	602.84260	0.06028	595.297	14.22	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	576.70480	0.05767	575.72090	0.05757	576.705	14.35	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	653.70480	0.06537	661.72090	0.06617	653.705	14.35	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	538.58110	0.05386	538.01150	0.05380	538.581	14.50	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	715.58110	0.07156	724.01150	0.07240	715.581	14.50	0.00	0	0.00
Total for Derivatives :										1,486,651,014.60	170,811	1 974 849.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188	13.09300	99.94188	13.06059			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858	26.04476	108.85858	25.98231			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011	8.97943	100.00011	8.95719			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673	8.59618	111.70673	8.57513		1,787,307,680,000.00	16,000,000	8,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB010		On 21/11/2022	Spot Bond	100.63261	7.40297	100.63261	7.38433		0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	100.64155	7.49815	100.64155	7.47927		0.00	0	0.00
AB012		On 21/11/2022	Spot Bond	8.00000	46.78013	8.00000	46.76999		0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	101.73855	11.41954	101.73855	11.39361		0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	105.29362	27.94935	105.29362	27.88411		145,199,901,980.00	1,379,000	12,855,000.00
AB07		On 07/03/2014	Spot Bond	105.62267	48.47327	105.62267	48.36169		316,445,519,320.00	2,996,000	9,398,000.00
AB08		On 03/05/2017	Spot Bond	100.96284	10.10945	100.96284	10.08391		0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	111.66393	15.03827	111.66393	15.00146		0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	100.00003	66.61459	100.00003	66.40200		0.00	0	0.00
ABCP11		On 31/03/2013	Spot Bond	215.58145	97.07617	215.58145	96.55511		0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	134.94825	30.12537	134.94825	30.03736		0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	269.82094	3.22852	269.82094	3.21340		0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	100.53123	27.44817	100.53123	27.37911		0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	100.25380	45.81723	100.25380	45.70351		4,010,152,000,000.00	40,000,000	10,000,000.00
ABFN06		On 17/03/2016	Spot Bond	100.10451	14.30910	100.10451	14.27363		0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	100.10764	9.23829	100.10764	9.21538		0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	100.11256	8.72163	100.11256	8.70002		0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	100.11573	8.79265	100.11573	8.77086		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	113.03853	25.14047	113.03853	30.81410			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	26.56775	102.88112	24.78359			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	37.64284	106.71879	37.55401			0.00	0	4,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	32.10646	101.43096	32.02594			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	27.14940	100.69530	27.08321			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.38958	101.53927	12.35848			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	17.34971	101.47729	17.30618			0.00	0	1,000,000.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.45201	101.61005	10.42575			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	74.82659	108.48706	74.64765		23,650,179,080.00		218,000	1,341,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	67.77618	101.57306	67.55694			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	80.42169	100.00000	80.18018			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	97.08840	215.26681	96.56797			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	46.07904	133.33110	45.94566			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.36720	122.14204	21.30938			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	10.08659	113.35700	10.06082			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.17003	100.00000	5.15806			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	18.27328	123.70523	18.22473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	102.18114	18.38105	102.18114	18.33465			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.99163	99.83242	11.96198			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	12.05360	99.82309	12.02380			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	12.64491	99.81405	12.61365			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.67618	106.48741	5.66244			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.08012	100.00000	26.01694			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.31288	165.75435	4.29829			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	14.55415	157.68318	14.50664			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.50039	170.05600	3.48831			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	4.11169	172.68858	4.09735			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	97.07772	215.54135	96.55675			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	97.07594	215.58717	96.55488			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	101.78806	100.00000	101.52159			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.18740	71.58015	7.17677			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.18740	71.58015	7.17677			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.12427	84.61000	13.10224			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	20.41597	92.57000	20.37935			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.46958	100.05362	10.44363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	95.34000	18.22524	95.34000	18.19184			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	34.19968	100.00000	34.13480			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.99911	94.00000	16.96827			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.93189	94.99000	15.90277			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	24.14634	89.20000	24.10420			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	31.90774	90.02000	31.85057			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.80873	101.37010	9.78415			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.64824	101.21709	9.62409			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	30.50704	89.83000	30.45247			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	22.91383	136.93312	22.84826			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	25.87855	102.86000	25.82844			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	26.31265	96.69000	26.26298			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	25.28564	96.61000	25.23794			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	24.87335	96.38000	24.82650			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	10.24141	99.94804	10.21607			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	19.32633	121.81240	19.27560			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	79.90229	104.20000	79.72982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	101.30453	10.18958	101.30453	10.16405			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.46761	93.54000	22.42621			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	21.31900	92.85000	21.27992			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.14053	103.39542	2.13561			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.89231	149.61017	2.88344			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.54197	196.08295	2.53245			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.72470	95.40000	17.69193			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	75.23564	107.27000	75.06966			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.57881	94.09000	17.54628			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.18075	100.00000	9.16641			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.27954	100.00000	3.27322			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	12.69512	100.00000	12.67057			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	14.46422	114.69202	14.42804		68,012,367,860.00	593,000	4,720,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	25.85207	105.76936	25.79151		56,692,376,960.00	536,000	4,382,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	10.34246	102.79126	10.31892		35,051,819,660.00	341,000	3,651,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	8.75008	101.48825	8.73059		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	110.44192	19.61682	110.44192	19.56923		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	125.04605	39.96423	125.04605	39.85467		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI1	On 11/06/2014	Spot Bond	4.00000	122.02001	4.00000	121.99740			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	274.59193	3.18973	274.59193	3.17462			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	123.88924	5.13892	123.88924	5.12487			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	2.71668	128.40915	2.70904			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	87.14846	99.53952	86.87201			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	104.98588	100.06620	104.70272			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	100.71289	100.07265	100.17104			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	27.15014	100.00000	27.08291			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	80.21012	100.53957	79.98259			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	94.09559	101.66199	93.85800			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	80.21012	100.53957	79.98259			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	90.02212	101.42690	89.80513			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	95.24234	102.82057	95.01664			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	21.81380	111.03772	21.76064			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	22.28839	100.83941	22.23216			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	22.50948	100.86237	22.45268			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	25.64214	101.18756	25.57725			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	67.17854	100.06785	66.96402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041	On 20/09/2013	Spot Bond	100.06721	67.14888	100.06721	66.93445			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	22.06724	100.81643	22.01157			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.75021	54.43317	8.73980			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	57.39504	100.61624	57.25053			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	65.72410	99.86961	65.56154			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.79411	100.00000	20.75465			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.46080	100.00000	17.42768			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.46080	100.00000	17.42768			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	67.54433	100.07583	67.32863			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	19.26815	100.07969	19.22039			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	20.20198	100.08857	20.15192			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	18.85182	100.07573	18.80511			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	19.13312	100.07841	19.08571			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	19.25690	100.07959	19.20917			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.72541	103.08180	10.70081			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.72541	103.08180	10.70081			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.77497	103.10163	10.75026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085	On 20/12/2015	Spot Bond	100.07361	18.62678	100.07361	18.58062			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.77497	103.10163	10.75026			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.67583	103.06198	10.65134			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	29.97654	79.64238	29.92846			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	32.68185	100.07204	32.60088			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	67.33460	100.07100	67.16775			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	18.27380	99.94507	18.22856			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	67.33460	100.07100	67.16775			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.83362	100.07684	9.80925			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	9.64507	100.07933	9.62117			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.59405	100.08039	9.57028			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	9.34745	100.07826	9.32429			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	67.03484	100.06560	66.86874			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	10.43946	100.07361	10.41359			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	92.47698	101.31884	92.16402			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	11.57153	110.28658	11.54026			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.06728	45.84816	100.06728	45.73455			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	52.74657	105.71996	52.62305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116	On 31/01/2014	Spot Bond	100.99526	60.39247	100.99526	60.23989			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.24545	101.18059	8.22481			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.19248	102.01291	8.17182			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.39705	100.00000	10.37733			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	60.96537	101.04786	60.81299			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.55336	100.00000	4.54323			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.73932	100.00000	4.72871			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.66027	72.59933	14.63836			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.20543	127.83552	2.19942			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	2.28963	127.87043	2.28338			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.27540	100.07569	7.25737			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	39.34631	100.62321	39.24723			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	39.34631	100.62321	39.24723			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	60.96537	101.04786	60.81299			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	38.68826	100.51806	38.59093			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	31.02237	100.07299	30.94550			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	30.97888	100.07235	30.90211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136	On 20/09/2021	Spot Bond	101.33418	7.05424	101.33418	7.03657			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.49108	100.41093	12.46070			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.04448	101.33457	7.02682			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	10.45359	103.90444	10.42945			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	10.50190	103.93140	10.47764			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	30.97161	100.22094	30.89477			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.48163	100.59173	11.45305			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.98896	99.93469	10.96176			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.30497	100.07603	7.28687			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	60.16868	100.93686	60.02170			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	44.04790	100.27790	43.93856			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	43.95321	100.06196	43.84430			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.67504	100.07446	9.65107			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	58.90605	100.76536	58.75754			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	21.80709	100.06587	21.75305			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.66797	100.06402	21.61428			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.93802	100.06760	21.88366			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.65589	100.07424	9.63196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL157	On 20/03/2017	Spot Bond	100.07047	9.32073	100.07047	9.29763			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	21.83164	100.06619	21.77754			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	21.92165	100.06739	21.86733			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	9.90363	102.65284	9.88100			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.44587	100.06844	16.40513			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	21.87255	100.06674	21.81835			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	45.74282	100.09530	45.62945			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.41372	100.18292	19.36556			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	44.04478	100.06691	43.93564			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.48007	108.26890	11.45281			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.62717	100.07386	9.60332			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	5.06971	103.66222	5.05770			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.91347	100.06728	21.85917			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.92987	100.06735	21.87554			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.55966	100.07626	9.53597			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.65963	100.07891	7.64065			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.16898	100.07361	7.15121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL177	On 20/09/2013	Spot Bond	100.07223	65.33025	100.07223	65.12163			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	31.16620	100.07839	31.08897			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	22.32167	100.07574	22.26636			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.03844	100.08155	10.01357			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.55966	100.07626	9.53597			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.70869	100.07944	7.68959			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	8.78621	100.07796	8.76444			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.19859	100.07839	7.18075			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.91169	100.07515	10.88465			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.41071	100.07965	7.39234			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.53873	100.08103	7.52005			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	65.16826	100.06425	64.96016			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	65.18513	100.06489	64.97699			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.29570	100.06989	16.25533			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.42747	100.07148	16.38677			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.47464	100.08134	7.45611			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.47464	100.08134	7.45611			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.56505	100.08737	10.53886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	100.07679	8.67976	100.07679	8.65825			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.48845	100.08652	10.46246			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.51717	100.08684	10.49111			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.56505	100.08737	10.53886			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.25653	85.50175	7.24227			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	7.64223	100.08315	7.62328			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	7.64223	100.08315	7.62328			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01853	100.00000	0.01848			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01787	100.00000	0.01782			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	6.31883	100.00000	6.28504			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.00000	0.97158	100.00000	0.95693			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	102.26773	103.67806	101.99722			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	100.00000	1.46583	100.00000	1.46228			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.00000	82.93171	100.00000	82.74864			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.74603	100.00000	3.73665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1A1	On 21/11/2014	Spot Bond	100.56844	27.34597	100.56844	27.27715			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	27.94829	100.63477	27.87791			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	28.34959	100.67892	28.27818			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.48123	101.20949	16.43998			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	17.22840	101.34649	17.18522			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	18.22260	101.52904	18.17687			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	8.43582	108.27946	12.69544		34,432,868,280.00	318,000	4,081,000.00	
AIR02	On 30/04/2023	Spot Bond	124.59492	13.46664	124.59492	13.43086			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.81638	100.00000	33.73263			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	15.48279	115.64616	15.44444		27,292,493,760.00	236,000	9,056,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.32682	100.00000	32.24676			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.83221	100.00000	15.79699			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.84055	154.79211	4.82497			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	42.24683	129.92747	42.13016			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	94.05526	101.15622	93.81088			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.94059	99.92565	11.91105			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	13.72771	112.23984	13.69415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond	101.18527	21.44489	101.18527	21.39122			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.88373	101.23711	9.85898			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	65.16278	100.00000	65.00142			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.54383	100.00000	9.51993			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	24.18446	114.82122	24.12424			0.00	0	155,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.84196	99.81750	10.81515			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	76.68453	100.11329	68.15287		150,169,935,000.00	1,500,000	500,000.00	
BAW5	On 15/09/2013	Spot Bond	103.73691	68.34725	103.73691	72.56965			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	31.71030	99.83571	31.63188			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	36.88025	105.24488	36.79467			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	14.90249	111.52726	14.86625			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	59.91349	100.88946	59.76228			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	19.78730	104.32215	19.73641			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	96.38548	99.81811	95.89703			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	22.35762	102.00706	22.30126			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	22.34047	101.95171	22.28419			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.71026	99.81798	15.67142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	101.94160	22.24564	101.94160	22.18960			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.93332	104.59763	14.89483			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	21.49129	99.81335	21.43816			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	21.49129	99.81335	21.43816			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	18.14475	99.81340	18.09989			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.76947	101.35805	18.72243			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	19.75578	102.22265	19.70589			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	22.35762	102.00706	22.30126			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	19.03823	102.70168	18.98995			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	13.07207	102.35327	13.03901			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	15.36094	99.82359	15.32296			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	15.36232	99.81671	15.32435			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	15.36232	99.81671	15.32435			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	33.82421	99.82722	33.74058			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	102.39248	99.86832	102.12477			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	20.72577	97.82330	20.67545			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	14.40628	103.70924	14.36943			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	15.76739	99.79214	15.72842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	100.04409	13.58970	100.04409	13.55603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.74587	99.77076	1.74155			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	13.15975	92.33087	13.12941			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	65.00029	99.87024	64.79308			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	19.83625	99.83486	19.78720			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.51934	99.06007	10.49351			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.71487	99.81958	0.71310			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.59864	100.00000	1.59487			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	23.13718	104.16088	23.07776			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	21.08366	103.97505	21.02961			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	18.21724	106.00425	18.16972			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	15.59924	99.75847	15.56069			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.29417	99.75846	0.29345			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.15646	100.00000	0.15570			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.19301	100.00000	7.17936			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.45386	100.00000	22.39825			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.43553	100.00000	20.38492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.61453	100.00000	12.58329			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.64056	100.00000	12.60890			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.25156	100.00000	15.21379			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.21522	100.00000	13.18249			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	34.08110	102.32067	33.99496			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	21.11257	102.37811	21.05918			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.29342	169.54509	2.28565			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.86851	150.32167	10.84121			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	5.01563	150.48996	5.00302			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.84604	105.72100	10.82079			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	41.39401	101.02420	41.28941			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	95.66726	101.68745	95.33220			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	57.94052	100.66680	57.79456			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	58.96955	100.64029	58.82103			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	95.63812	104.00756	95.29728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On 31/10/2013	Spot Bond	100.90417	60.08318	100.90417	59.93150			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	102.53474	101.68177	102.26201			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.24712	100.33377	7.22951			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	32.42435	100.06919	32.34401			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	35.77343	100.00000	35.68385			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	78.03083	100.00000	77.87224			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	13.02614	101.11913	12.99356			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	13.07786	101.12772	13.04514			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.23297	101.15348	13.19986			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.74962	101.23934	13.71520			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	14.26564	101.32517	14.22990			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.70726	101.56516	15.66782			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.26959	100.00000	6.25406			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.47378	100.93890	10.44762			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.83893	100.99127	10.81185			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.99532	101.01372	10.96785			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.04745	101.02120	11.01984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond	101.11093	11.67242	101.11093	11.64323			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.50441	101.23048	12.47311			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.92399	100.00000	3.91427			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.92399	100.00000	3.91427			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.55603	100.10441	8.87591			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.08471	100.11338	9.40726			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.22889	100.11583	9.55215			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	11.08712	107.76177	11.06075			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.66137	100.12316	9.98681			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.27112	100.13609	10.75941			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.51844	100.00000	2.80778			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.51844	100.00000	2.80778			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	36.70267	110.26280	36.61373		59,652,174,800.00	541,000	5,651,171.00	
BID04	On 23/11/2017	Spot Bond	100.53667	8.05953	100.53667	8.03925			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	72.94600	96.69296	72.80531			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.40157	100.49749	14.36535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.68368	100.00000	6.66694				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.02187	100.60117	7.00419				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.42041	100.49926	14.38413				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.73109	100.52855	14.69403				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	15.29564	100.58172	15.25714				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	17.64349	100.80214	17.59899				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.67293	101.17004	13.63834				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	82.47627	100.10916	102.71623				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	96.28991	100.17136	95.95504				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	65.72519	100.07370	65.56233				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	85.94288	100.27042	85.75148				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.73278	100.00000	9.70868				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	36.53734	112.83919	36.44714			32,046,329,960.00		284,000	3,644,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	19.30199	121.22515	19.25153				0.00	0	98,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.60902	101.55684	14.57234				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	40.98892	100.95576	40.88542				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	19.06408	108.79348	19.01839			6,201,228,360.00		57,000	8,743,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	109.29382	11.33751	109.29382	11.31068			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.07103	101.38676	11.04296			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	12.06756	110.62195	12.03824			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	20.52696	100.52977	20.47532			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	14.36115	105.82127	14.32750		66,561,578,830.00		629,000	3,136,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.35711	100.81182	10.33098			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.34266	105.70562	11.31611			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	16.23935	100.97754	16.19833			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	9.82927	100.26196	9.80541			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.66550	123.26011	12.63212			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	12.33215	119.72199	12.30040		239,443,980,000.00		2,000,000	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	9.03366	123.54995	14.57488		2,223,899,100,000.00		18,000,000	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	13.73095	100.40002	13.69757			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	23.28940	107.22537	23.23423			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	29.29764	100.86678	29.22370			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	46.46050	102.24997	46.34315			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	29.24219	102.59156	29.16810			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	21.00674	100.41408	20.95566			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On 20/03/2013	Spot Bond	100.11325	109.22704	100.11325	108.93230				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	40.38046	100.18762	50.36927				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	100.71287	100.07319	100.17102				0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	101.78806	100.00000	101.52159				0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	101.78806	100.00000	101.52159				0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	101.78806	100.00000	101.52159				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	101.78806	100.00000	101.52159				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	100.71287	100.07319	100.17102				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	100.71287	100.07319	100.17102				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	80.19761	100.53672	79.97012				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	100.73718	100.07373	100.19520				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	100.49409	100.06833	99.95344				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	100.29961	100.06400	99.76004				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	87.00602	100.60353	86.80499				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	25.32505	101.15466	25.26098				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	96.31867	99.83222	95.98476				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	25.20170	101.14186	25.13795				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On 20/09/2013	Spot Bond	100.06829	67.17345	100.06829	66.95895			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	67.00045	100.06451	66.78650			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	25.85346	101.20948	25.78802			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	81.46802	100.61649	81.22436			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	81.38517	100.58787	81.14183			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	80.42178	100.59448	80.19355			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	100.78580	100.07482	100.24355			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	100.61563	100.07103	100.07431			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	67.34647	100.07206	67.13141			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	76.02477	106.64650	75.84547			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	103.36078	103.71200	103.09435			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	73.22247	104.51633	73.05259			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	82.51879	100.85780	82.27004			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	47.95441	100.09542	47.83555			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	68.16365	100.79729	67.99365			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	68.16365	100.79729	67.99365			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	94.37499	101.28023	94.13690			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	28.78366	100.83563	28.71104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162	On 20/09/2015	Spot Bond	100.00000		19.52630	100.00000	19.47795			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000		19.31188	100.00000	19.26406			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		45.72786	100.00000	45.61335			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000		45.72786	100.00000	45.61335			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		45.72786	100.00000	45.61335			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		45.72786	100.00000	45.61335			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		45.72786	100.00000	45.61335			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		45.72786	100.00000	45.61335			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575		18.79542	100.07575	18.74885			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		45.72786	100.00000	45.61335			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314		101.93470	100.04314	101.66775			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356		102.57793	100.23356	102.30880			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420		102.16286	100.08420	101.89520			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746		102.16401	100.05746	101.89641			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		44.68085	100.00000	44.57020			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980		12.95798	100.06980	12.92586			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	14.08840	100.15069	15.29653			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	12.03697	99.78582	12.01008			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.08840	100.15069	15.29653			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.72857	101.41261	13.69414			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	41.97805	100.22617	48.91836			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	49.76607	100.17009	49.64265			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.60699	108.36668	7.58882			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.06360	99.52839	15.02604			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.93749	108.34841	2.93029			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.55734	102.60151	13.52687			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	43.17586	100.25498	49.96677			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.08840	100.15069	15.29653			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.08840	100.15069	15.29653			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.34578	107.96614	3.33767			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.99642	107.75628	7.97711			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.34355	100.11142	14.30800			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	97.59359	100.00002	97.33333			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
CLN209	On 20/03/2013	Spot Bond	100.07054	98.64771	100.07054	98.38163			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	97.29503	100.08593	96.77151			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	66.73342	100.10498	66.56801			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	29.82424	101.25895	29.74955			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	29.90073	101.27689	29.82583			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	15.75986	105.79026	15.72313			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	29.15049	101.32709	29.06833			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	30.02094	101.30689	29.94573			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.46366	101.18509	11.43497			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.46174	101.19643	11.43305			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	15.77489	105.99233	15.73808			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	15.77489	105.99233	15.73808			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	40.15463	107.65143	47.05536			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	40.32289	110.88445	47.09139			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	14.26245	104.90153	14.22945			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.38771	100.07790	11.35949			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.19744	100.08711	12.16722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN228	On 14/06/2013	Spot Bond	100.16277	82.36039	100.16277	82.17994			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	82.37622	100.16385	82.19573			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	29.54463	101.18605	29.47070			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	29.54463	101.18605	29.47070			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	50.05545	100.17539	49.93129			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	94.68358	101.40617	94.44444			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	94.68358	101.40617	94.44444			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	14.79357	100.16285	15.98949			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.49292	100.71861	10.46648			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.05319	100.07925	10.02827			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	27.30100	100.51081	27.23233			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.75708	100.54638	10.73001			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	10.12329	103.07581	10.10007			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	10.12329	103.07581	10.10007			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	27.23235	100.51075	27.16385			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	27.24833	100.51227	27.17979			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.22678	99.62826	15.18878			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.92321	100.86363	14.88555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN248	On 14/03/2015	Spot Bond	100.17567	25.98400	100.17567	25.92095			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.64539	100.84631	14.60844			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	23.12827	99.94994	23.07102			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	23.12827	99.94994	23.07102			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	23.12827	99.94994	23.07102			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	23.12827	99.94994	23.07102			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	23.12827	99.94994	23.07102			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	23.31831	99.94850	23.26060			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.98080	99.94597	10.95362			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.98080	99.94597	10.95362			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.98080	99.94597	10.95362			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.98080	99.94597	10.95362			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.98080	99.94597	10.95362			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	11.04033	99.94556	11.01301			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	13.64637	110.57517	13.61322			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	45.57469	100.09271	45.46175			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	39.21404	100.59304	39.11532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN265	On 02/04/2013	Spot Bond	99.85267	98.29425	99.85267	98.03864			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	44.43169	100.09928	44.32157			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	44.43169	100.09928	44.32157			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.96240	101.01926	9.93723			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.04412	100.09028	11.01675			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.18362	100.79299	14.14784			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.47989	100.10632	12.44895			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.41594	100.07520	9.39260			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.36806	100.07467	9.34485			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.41642	100.07203	9.39308			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.12727	100.58176	9.10430			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.57633	100.62464	10.54970			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.54973	100.62450	10.52316			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.39726	100.07182	9.37397			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	24.44872	100.10367	24.38813			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.20171	100.32695	9.17935			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.82329	100.05044	21.76923			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	23.05001	99.94992	22.99296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond	100.07255	16.47125	100.07255	16.43043				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.27773	100.08473	10.25226				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.27773	100.08473	10.25226				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.27773	100.08473	10.25226				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.27773	100.08473	10.25226				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.69225	100.79550	9.66781				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.34412	100.46527	9.32114				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	12.35065	99.93367	12.32008				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	12.35065	99.93367	12.32008				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	12.23156	99.93449	12.20129				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	12.09481	99.84728	12.06490				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	12.23156	99.93449	12.20129				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	12.18387	99.84633	12.15375				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.77366	100.08705	1.76927				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	12.09481	99.84728	12.06490				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	12.12479	99.84728	12.09481				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	12.18387	99.84633	12.15375				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN300	On 20/12/2017	Spot Bond	100.00000	5.61951	100.00000	5.60560			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.71650	100.00000	5.70235			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.77374	100.08579	1.76935			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.77925	100.00000	1.77484			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.77925	100.00000	1.77484			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.77925	100.00000	1.77484			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.03163	100.00000	1.02833			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.03163	100.00000	1.02833			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	1.02521	100.00000	1.02066			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01733	100.00000	0.01728			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.54000	102.07141	9.54000	102.02641			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000	98.79695	10.07000	98.56424			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.00000	2.24074	100.00000	2.21815			0.00	0	30,000,000.00
CLN317	On 20/03/2023	Spot Bond	100.00000	0.00981	100.00000	0.00958			0.00	0	120,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN318	On 14/11/2022	Spot Bond	100.00000	0.01679	100.00000	0.01673			0.00	0	75,000,000.00
CLN319	On 24/07/2017	Spot Bond	100.00000	2.27585	100.00000	2.26380		3,500,000,000,000.00		35,000,000	35,000,000.00
CLN320	On 30/04/2018	Spot Bond	100.00000	0.93095	100.00000	0.92663		8,000,000,000,000.00		80,000,000	80,000,000.00
CLN321	On 30/04/2018	Spot Bond	8.81000	100.15831	8.81000	8.81000		193,820,000,000.00		22,000,000	22,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.06521	100.00000	21.01807			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.06521	100.00000	21.01807			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.72794	35.42491	0.72729			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	96.31307	156.72722	95.92764			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	150.14682	156.52494	149.53525			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	91.37567	100.90305	91.15211			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	91.37567	100.90305	91.15211			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.43160	164.96027	5.41081			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	96.41495	98.96405	96.18308			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	96.43382	98.95402	96.20193			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.27729	100.00000	13.24512			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00054	100.00000	0.00054			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00054	100.00000	0.00054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On 19/04/2013	Spot Bond	102.57148	99.74906	102.57148	99.49450			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.49475	127.81539	9.46901			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	0.00011	150.48996	0.00011			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	21.60411	80.28000	21.56926			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.65674	80.11138	21.62185			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.21521	101.51920	12.18455			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.21521	101.51920	12.18455			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.52906	100.07895	11.50049			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.00173	100.07296	10.97447			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.65590	100.07419	9.63197			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	93.35511	101.51807	93.03645			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.75118	100.07839	9.72701			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.21420	101.17107	10.18864			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	1.02464	100.00000	1.01998			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	14.57448	112.14249	20.47406		897,139,920,000.00	8,000,000	8,000,000.00	
COJ03	On 26/04/2013	Spot Bond	102.77374	98.09882	102.77374	97.85243		0.00	0	0.00	
COJ04	On 05/06/2018	Spot Bond	104.83082	11.93982	104.83082	11.91221		3,354,586,240,000.00	32,000,000	8,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	123.34967	12.88852	123.34967	123.34967	12.85454			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	20.65434	109.68398	109.68398	20.60478			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	116.79754	9.10055	116.79754	116.79754	9.07745			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	27.08853	100.46415	100.46415	27.02117			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.45864	100.49279	100.49279	10.43234			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	27.03124	100.39083	100.39083	26.96553			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	20.87282	100.94063	100.94063	20.82011			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	86.90476	100.00000	100.00000	86.69834			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	83.14351	100.00000	100.00000	82.95455			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000	80.04386			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	100.62279	100.00000	100.00000	100.36074			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	100.11844	101.22658	101.22658	99.85536			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	15.65296	100.00000	100.00000	15.61419			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	100.60473	6.86000	6.86000	100.56683			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	91.35282	100.00000	100.00000	91.13056			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	46.02763	102.15380	102.15380	45.91147			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	25.73745	102.26580	102.26580	25.67243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD05	On 03/10/2013	Spot Bond	102.03232	65.79363	102.03232	65.62776			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	71.33592	105.76710	71.19580			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	18.51350	127.91650	18.46327			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	9.03950	116.63462	9.01659		10,758,437,765,533.20	92,240,518	49,501,518.00	
DV23	On 27/02/2023	Spot Bond	119.62218	8.72147	119.62218	8.69891		19,653,176,535,375.00	164,293,750	104,053,750.00	
E170	On 01/08/2020	Spot Bond	146.45461	10.49846	146.45461	10.46665		6,736,912,060,000.00	46,000,000	23,055,000.00	
EDC01	On 04/04/2016	Spot Bond	104.01633	18.36483	104.01633	18.31773		1,248,195,960,000.00	12,000,000	12,000,000.00	
EFC01	On 31/08/2014	Spot Bond	100.57434	33.79394	100.57434	33.71166		0.00	0	0.00	
EFC02	On 31/08/2015	Spot Bond	100.62205	13.76698	100.62205	13.73345		0.00	0	0.00	
EFC03	On 31/08/2016	Spot Bond	100.65378	5.60642	100.65378	5.59276		0.00	0	0.00	
EFC04	On 31/08/2017	Spot Bond	100.68546	2.28198	100.68546	2.27642		0.00	0	0.00	
EL15	On 29/06/2015	Spot Bond	128.03785	12.99592	128.03785	12.96063		0.00	0	20,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.65000	118.48098	1.65000	118.46654		0.00	0	17,000,000.00	
EL29	On 19/11/2029	Spot Bond	104.49020	2.42769	104.49020	2.42187		0.00	0	0.00	
EMM01	On 28/07/2020	Spot Bond	117.22671	10.22979	117.22671	10.20375		0.00	0	0.00	
EMM02	On 11/03/2021	Spot Bond	117.96601	9.23455	117.96601	9.21131		0.00	0	0.00	
EMM03	On 04/05/2024	Spot Bond	108.44717	12.68596	108.44717	12.65563		867,577,360,000.00	8,000,000	8,000,000.00	
EPF001	On 19/08/2015	Spot Bond	100.61804	20.03780	100.61804	19.98735		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC02	On 07/11/2013	Spot Bond	100.74391	58.90146	100.74391	58.75299		1,813,390,380,000.00	18,000,000	9,000,000.00	
EPFC04	On 21/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561		0.00	0	0.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000	33.08746	100.00000	33.00730		0.00	0	0.00	
EQ186U	On 12/03/2013	Spot Bond	100.00000	52.73754	100.00000	52.73753		0.00	0	0.00	
EQ187U	On 21/02/2014	Spot Bond	100.00000	54.10349	100.00000	53.96801		0.00	0	0.00	
EQ188U	On 25/04/2013	Spot Bond	100.00000	92.34275	100.00000	92.11586		0.00	0	0.00	
EQ189U	On 15/05/2013	Spot Bond	100.00000	87.99456	100.00000	87.78848		0.00	0	0.00	
EQ190U	On 12/06/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		35,000,000,000,000.00	350,000,000	350,000,000.00	
EQS01	On 18/11/2014	Spot Bond	124.62183	30.68555	124.62183	30.60121		0.00	0	0.00	
EQS02	On 01/07/2015	Spot Bond	105.65441	27.00220	105.65441	26.93900		0.00	0	0.00	
EQS04	On 22/09/2015	Spot Bond	106.40064	20.22786	106.40064	20.17492		0.00	0	0.00	
EQS05	On 25/04/2017	Spot Bond	101.27791	10.93810	101.27791	10.91071		0.00	0	0.00	
ERS3A8	On 17/11/2014	Spot Bond	100.72291	28.53841	100.72291	28.46648		0.00	0	0.00	
ERS3B2	On 17/08/2014	Spot Bond	100.66122	39.71858	100.66122	39.61853		0.00	0	0.00	
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.25066	100.64003	7.23240		0.00	0	0.00	
ERS3C2	On 17/08/2014	Spot Bond	100.73714	40.26424	100.73714	40.16275		0.00	0	0.00	
ERS3C3	On 17/11/2025	Spot Bond	100.71039	8.04108	100.71039	8.02081		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA10	On 17/08/2013	Spot Bond	100.58516	82.47101	100.58516	82.22068			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	39.34325	100.60896	39.24419			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	20.22827	100.62801	20.17733			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	82.47865	100.58802	82.22828			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.67037	100.58833	6.65357			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	6.98696	100.61654	6.96937			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	18.62532	107.62781	18.58155		1,291,533,720,000.00	12,000,000	6,000,000.00	
ES18	On 20/04/2018	Spot Bond	115.04070	12.47063	115.04070	12.43954		69,918,873,636,814.20	607,775,106	158,993,000.00	
ES23	On 25/01/2023	Spot Bond	123.79417	9.21017	123.79417	9.18568		11,242,001,365,395.10	90,812,042	45,047,000.00	
ES26	On 02/04/2026	Spot Bond	101.89369	11.16703	101.89369	11.14180		2,429,227,288,339.38	23,840,802	12,650,000.00	
ES33	On 15/09/2033	Spot Bond	8.79500	87.79769	8.80000	87.73418		7,323,117,207,680.00	832,645,504	610,531,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	20.07779	100.52379	20.02728			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	63.22071	101.23849	63.06242			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	49.96274	100.14918	49.96273			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.34260	100.00000	11.31420			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.03786	100.00000	11.01022			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	83.14411	100.72700	82.88989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C	On 15/08/2013	Spot Bond	100.75346	83.20775	100.75346	82.95330			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	83.41141	100.83807	83.15617			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	83.52595	100.88562	83.27025			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	33.78317	106.83968	38.19276		89,317,972,480.00	836,000	14,894,000.00	
FRB05	On 21/12/2018	Spot Bond	102.29365	10.83515	102.29365	10.81059			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.09375	100.22508	11.06682			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.01347	100.22502	7.99403			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.48652	101.16350	11.45778			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	8.03013	101.09860	8.01048			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.94957	109.77327	13.91608			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.87510	98.22086	10.84860			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	60.57607	100.00000	60.43589			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	97.07126	215.70757	96.54996			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	78.19474	105.50847	78.02509			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.76957	127.58470	2.76183			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.19745	273.62971	3.18234			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.88787	149.98730	2.87900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.51040	199.45863	2.50087				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	19.48322	121.07209	26.16470				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	24.89095	100.00000	31.57014				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	24.89095	100.00000	31.57014				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.82156	52.69690	3.81713				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.57230	33.20196	3.56949				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.84690	31.98407	3.84397				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	62.41049	100.00000	62.09478				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	45.83626	100.55103	45.73379				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	92.08804	101.09338	91.86182				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.49767	100.83125	14.46110				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	47.56659	100.12935	50.47205				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	44.84515	100.07866	46.59979				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.18085	100.80714	14.14508				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.18085	100.80714	14.14508				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.62370	100.52930	9.60028				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.99268	100.79281	13.95739				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.04421	100.08975	13.14122				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On 26/05/2013	Spot Bond	100.50743	86.17612	100.50743	85.97854			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	14.49271	100.15766	15.69384			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.79954	100.07580	11.57944			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.58467	100.08460	12.56461			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	45.97357	100.10209	48.20567			0.00	0	10,000,000.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.62008	98.00000	10.20527			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.32055	100.00000	9.90586			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	14.35168	100.15523	15.55524			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.56505	100.08737	12.54009			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.38382	100.10732	14.82233			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.19727	100.11620	15.84312			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.15334	100.08283	12.02350			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	10.91474	102.36455	13.07245			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.33590	100.12857	17.27201			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.42143	100.08579	12.35989			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.14446	100.00000	7.61556			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	10.96327	100.10168	13.27230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	100.12161	12.81062	100.12161	15.58551			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.05387	100.09179	12.13362			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	10.63436	100.09811	12.86046			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.24005	100.11547	14.87103			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	11.45661	100.10701	13.89003			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	12.71392	100.12057	15.46442			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	13.41015	100.12805	16.33625			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.21104	100.11516	14.83470			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	11.87252	100.11151	14.41083			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	10.77947	100.09968	13.04216			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	10.60534	100.09779	12.82412			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	12.96535	100.12327	15.77925			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	12.82030	100.12172	15.59761			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	12.42380	100.11745	15.10113			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	12.98469	100.12348	15.80348			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.21479	100.10439	13.58723			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.09257	100.09221	12.18209			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	8.69911	100.07700	10.43741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	100.12940	13.53584	100.12940	16.49365			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	32.11562	100.09221	34.15055			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	19.14989	100.10419	21.49774			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.29155	100.72629	13.25805			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	18.73722	100.09926	20.97033			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	9.47329	100.08547	11.40672			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.42189	98.00000	1.41791			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.57006	100.08652	11.52787			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	8.80557	100.07817	10.57069			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.06687	100.08103	10.89785			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	11.63072	100.10890	14.10804			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	61.85863	100.20368	61.66087			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	37.06906	100.21459	36.97908			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	64.61386	100.20368	64.40728			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	36.98487	100.19795	32.86252			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.77415	100.07944	1.76975			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.58141	100.38297	0.57999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	100.00000	1.02575	100.00000	100.00000	1.02131			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	58.86250	100.00000	100.00000	58.53505			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	58.86250	100.00000	100.00000	58.53505			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	0.98645	100.00000	100.00000	0.97453			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	46.26806	100.57737	100.57737	46.16461			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	42.72238	101.33365	101.33365	42.61533			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	25.06915	100.08266	100.08266	25.00702			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	19.52693	100.08218	100.08218	19.47854			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	61.75102	101.28616	101.28616	61.59636			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.90366	98.45245	98.45245	9.88000			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	92.73339	101.29693	101.29693	92.41856			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	44.32391	100.06887	100.06887	45.85817			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.33726	101.11641	101.11641	10.31141			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.70349	115.36587	115.36587	5.68916			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	11.96218	100.08387	100.08387	13.92392			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.04691	100.08483	100.08483	14.03061			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.36922	115.54905	115.54905	4.35823			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	31.59234	113.64754	113.64754	31.52670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	115.36587	4.00889	115.36587	3.99882				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.81378	117.71276	5.79893				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.37431	118.00209	10.35218				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.42085	101.27177	11.39225				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.27729	100.00000	18.43460				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	16.96461	100.20020	18.12293				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	15.45160	100.17418	16.63612				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.92383	4.73000	108.90151				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	15.63959	100.17741	16.82085				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.86990	100.07144	10.84296				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.90568	100.08326	11.87617				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	33.70351	100.11237	33.61997				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.29895	100.09907	13.26599				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.94126	100.09502	12.90918				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	98.64781	100.06298	104.11249				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	98.64778	100.06521	104.12229				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	98.64785	100.06023	104.16172				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On 20/03/2013	Spot Bond	100.06131	98.64783	100.06131	104.26009			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.21126	100.08049	12.09605			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	14.69955	100.16123	15.89710			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.20168	100.08038	12.08404			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	24.78472	97.80179	26.97278			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.17900	100.16949	16.36824			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.57686	100.83728	14.54008			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	86.35954	99.94942	86.08637			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	87.41031	101.49845	87.13021			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	86.46052	99.46188	86.18815			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	87.18562	103.49133	86.90162			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	86.78535	97.69123	86.51609			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	86.39243	100.87998	86.11701			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	86.66912	101.02852	86.39247			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	87.00889	101.21079	86.73074			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	87.22216	101.32512	86.94306			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.08458	144.28965	18.02990			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	79.45275	100.90946	79.22736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond	103.60434	41.81533	103.60434	41.70845				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	21.77021	101.69223	21.71548				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	16.08100	103.43851	16.03995				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.91861	102.25429	9.89356				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.16467	101.76484	8.14390				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.82945	100.00000	14.80132				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.29753	261.70847	3.28240				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	3.19939	273.38978	3.18427				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.34164	256.75899	3.32651				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.51236	123.65104	2.50569				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.64627	101.04016	7.62715				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.78161	123.78317	2.77400				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.78587	101.29456	13.75135				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.78357	101.45459	11.75402				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	86.81231	101.10626	86.53502				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.51842	100.92257	7.49943				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	66.93048	100.00005	66.76474				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond	98.38735	2.39772	98.38735	2.39224				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	100.92712	101.21006	100.65915				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	104.04462	100.00000	103.76568				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	85.71767	100.42877	85.52081				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.82411	100.00000	0.82204				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.61056	104.97509	11.58117				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	83.88207	100.28475	83.69398				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	83.15820	100.19981	82.97352				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.21349	100.80772	7.19529				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.42281	101.07593	15.38508				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.03434	100.44759	8.01479				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	36.78195	100.17395	36.69271				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.43721	100.76967	14.40122				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	41.44065	100.98200	41.33713				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	84.57503	100.85889	84.31050				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	14.12121	102.64440	14.08543				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	60.51770	100.85054	60.36670				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.93662	108.09035	2.92943				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	101.11747	10.67167	101.11747	10.64467			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	51.39801	100.16642	51.27331			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	34.45240	107.16699	34.37215		5,036,848,530.00		47,000	1,529,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	24.40767	108.33117	24.35033		62,507,085,090.00		577,000	1,312,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	12.05545	107.16932	12.02690		0.00		0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	9.62632	109.08100	9.60319		0.00		0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	13.96253	117.62764	13.92710		0.00		0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	11.30202	108.91524	11.27491		67,854,194,520.00		623,000	2,035,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.55972	118.59653	11.53018		0.00		0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	9.15669	109.40010	9.13465		0.00		0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.47785	86.57971	12.45321		0.00		0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.77722	100.55204	15.73881		0.00		0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	16.89273	101.32185	16.85041		0.00		0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	22.25604	101.40666	22.20024		0.00		0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	15.44458	107.64302	15.40808		0.00		0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT23	On 28/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	98.66522	98.75737	98.40252			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	99.99966	100.00000	99.99959			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.30227	101.20169	8.28149			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.31449	101.57032	10.28859			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.43803	100.58455	8.41702			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.60250	100.59878	8.58108			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.92034	100.62628	8.89813			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.33988	100.00000	2.33384			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.31472	100.66039	9.29151			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.86209	100.70773	9.83751			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT01	On 08/12/2014	Spot Bond	100.25900	26.61927	100.25900	26.55463			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.25408	101.08226	12.22309		50,541,130,000.00		500,000	575,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	16.54198	101.25499	16.50055			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.73680	100.11004	10.68553			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	28.87479	101.64234	28.80223		10,164,234,000.00		100,000	100,000.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.02073	100.23736	8.00126			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	10.98954	99.99999	10.96233			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	21.46183	101.18024	21.40812			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.69374	100.20054	8.67263			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			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 19/04/2013	Spot Bond	101.50868	93.72963	101.50868	93.49269			0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.50868	93.72963	101.50868	93.49269			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00065	100.00000	50.00064			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	81.98748	100.00000	81.82083			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	90.32932	101.18125	90.03106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	101.21718	21.70279	101.21718	21.64846			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	21.98518	107.10005	21.92729			0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.59173	93.85951	101.59173	93.62206			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	90.39833	101.22625	90.09973			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	22.02908	101.28016	21.97391			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	19.79107	117.06290	19.73470			0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.69896	94.02748	101.69896	93.78938			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	90.52253	101.30724	90.22330			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	22.44826	101.36111	22.39200			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	20.70329	114.94363	20.64527			0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	102.07916	94.62246	102.07916	94.38204			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	90.68810	101.41519	90.38804			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	22.96006	101.46001	22.90247			0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	102.24978	94.97811	102.24978	94.73642			0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.77072	95.84522	102.77072	95.60019			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	9.13766	120.49879	9.11389		22,298,060,091,920.00	185,048,000	34,281,000.00	
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.15522	278.97229	3.14011		43,519,677,240,000.00	156,000,000	78,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.15140	279.46415	3.13630		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.34879	109.78196	9.32621		6,375,916,672,880.00	58,078,000	29,215,000.00	
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.32521	110.08516	9.30263		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	1.17000	112.88652	1.17000	112.87425		1,008,540,000,000.00	862,000,000	459,741,016.00	
I2038	On 31/01/2038	Spot Bond	1.82000	112.28924	1.82000	112.27502		375,830,000,000.00	206,500,000	55,200,000.00	
I2050	On 31/12/2050	Spot Bond	1.96000	118.41044	1.95000	118.69448		666,400,000,000.00	340,000,000	503,316,124.00	
IBC01	On 16/03/2015	Spot Bond	94.50000	26.38574	94.50000	26.33769		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	111.10415	24.98413	111.10415	24.92420		0.00	0	0.00	
IBL12	On 12/03/2013	Spot Bond	100.38955	53.20890	100.38955	53.20888		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	101.98179	26.15311	101.98179	26.04942		0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	100.56090	23.27333	100.56090	23.21540		0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	99.93156	96.33662	99.93156	95.84035		0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	100.23834	54.79956	100.23834	54.66652		0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	100.38793	54.18755	100.38793	46.06943		0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	104.99431	47.75099	104.99431	52.00461		0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	110.23108	15.18704	110.23108	19.89373		0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	114.54738	9.70713	114.54738	14.66540		0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	103.99743	47.87358	103.99743	47.76357		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24		On 21/04/2014	Spot Bond	101.06758	41.73902	101.06758	41.63467		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.58995	39.10802	100.58995	39.00957		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	111.22906	32.01956	111.22906	31.93899		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	108.02289	12.89552	108.02289	12.86479		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	100.81617	28.22164	100.81617	28.15046		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	100.86946	10.65095	100.86946	10.62407		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	123.12082	3.77393	123.12082	3.76395		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	127.68743	2.43693	127.68743	2.43029		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	99.85267	22.57748	99.85267	22.52165		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	99.84531	10.39049	99.84531	10.36481		0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	108.72274	13.06803	108.72274	13.03689		0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	100.33316	18.80450	100.33316	21.88554		0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	100.11008	8.71264	100.11008	9.21406		0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	100.65809	15.11994	100.65809	15.08186		0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	102.66026	10.20868	102.66026	10.18547		0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	99.50921	8.68148	99.50921	8.66212		54,929,083,920.00	552,000	269,000.00
IC02		On 09/05/2013	Spot Bond	100.00000	94.72619	100.00000	94.50119		0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00156	100.00000	0.00156		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	100.89947	24.04157	100.89947	23.98768			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	24.04157	100.89947	23.98768			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.28968	101.97863	9.26856			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	9.11702	100.89947	9.09658			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	16.56463	100.90751	16.52328			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	16.31855	100.84756	16.27784			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	16.54875	99.83295	16.50783			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	22.14197	114.58662	22.08693			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	32.35538	99.86601	32.27535			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	32.35538	99.86601	32.27535			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.20861	100.72296	10.18288			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.31070	100.00000	7.29298			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	88.82216	101.81841	88.53111			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	85.08301	101.39919	84.81402			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	83.26650	101.19088	83.00939			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	25.81684	103.56174	30.19714			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	79.93883	100.41740	79.70365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN05E	On 14/11/2013	Spot Bond	100.58388	57.81356	100.58388	57.66803			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.00000	54.43976	100.00000	54.30644			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	92.98204	101.41671	92.76217			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	17.93741	101.24311	17.89200			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	50.30515	98.78695	50.30514			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	98.93008	98.68599	98.66617			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.92722	100,000.00000	0.90425			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND323	On 04/06/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	100.00000	80.57395	100.00000	88.59223		49,300,000,000,000.00	493,000,000	343,000,000.00	
IND325	On 01/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772		0.00	0	0.00	
IND326	On 02/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425		0.00	0	0.00	
IND327	On 03/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181		0.00	0	0.00	
IND328	On 04/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038		0.00	0	0.00	
IND329	On 05/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998		0.00	0	0.00	
IND330	On 06/05/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057		0.00	0	0.00	
IND331	On 07/05/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217		0.00	0	0.00	
IND332	On 08/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476		0.00	0	0.00	
IND333	On 09/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834		0.00	0	0.00	
IND334	On 20/08/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649		0.00	0	0.00	
IND335	On 27/08/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823		0.00	0	0.00	
IND336	On 03/09/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387		0.00	0	0.00	
IND337	On 10/09/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248		0.00	0	0.00	
IND338	On 17/09/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898		0.00	0	0.00	
IND339	On 25/09/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND340	On 01/10/2013	Spot Bond	100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	61.49880	100.00000	61.38212			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	60.68669	100.00000	60.57155			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	59.88531	100.00000	59.77169			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	59.09451	100.00000	58.98239			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	86.52194	100.81810	86.24537			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	86.10272	100.00000	85.84337			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	87.94428	100.70818	87.73901			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	18.99624	101.98370	18.94836			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	18.80618	106.31357	18.75699			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	18.06684	104.39662	18.02035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132	On 22/12/2018	Spot Bond	99.99991	10.15927	99.99991	10.13411			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	28.80087	100.36848	28.73087			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.83856	100.00021	11.80924			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.90583	6.50000	102.88775			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	97.89427	101.36114	97.63673			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	95.38266	101.10456	95.13809			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.32568	100.08473	12.23976			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	30.71603	101.44140	30.63898			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	83.47801	100.25042	83.29213			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	99.18409	100.08567	98.91507			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	98.91521	100.07206	98.64768			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	85.35183	100.38408	85.15723			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	79.70079	100.38408	79.46705			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.77525	100.00000	21.72072			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.93616	100.00000	13.90126			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	82.71466	100.27920	82.53206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING185	On 18/06/2013	Spot Bond	100.08647	98.35926	100.08647	97.82425			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	95.72984	100.00000	95.39395			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	94.47654	100.00000	94.07790			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	92.52570	100.00000	92.29780			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	54.41266	100.00000	54.27486			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	54.41266	100.00000	54.27486			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	54.69959	100.00000	54.54910			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	55.04276	100.00000	54.87704			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	78.29912	100.00000	78.07018			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	53.16222	100.00000	53.02910		1,000,000,000,000.00	10,000,000	5,000,000.00	
ING201	On 07/06/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.00000	76.66667	100.00000	76.45429		3,800,000,000,000.00	38,000,000	0.00	
ING203	On 07/12/2013	Spot Bond	100.00000	52.20318	100.00000	52.07671			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.00000	13.45437	100.00000	13.42177			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	91.39309	100.90615	91.16949			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	60.03355	100.92542	59.88198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On 31/10/2013	Spot Bond	100.92542	60.03355	100.92542	59.88198			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	62.59690	101.29332	62.44010			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	59.18269	100.00000	59.03932			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	33.05017	102.06095	32.96682			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	25.43603	101.68471	25.37138			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	56.26092	100.42003	56.12412			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	21.77328	101.24581	21.71876			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	13.42168	101.27443	13.38807			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	10.08800	101.29354	10.06274			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.57107	107.00679	14.53680			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	50.58471	105.51634	50.46644		3,693,071,900.00		35,000	264,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	18.10884	100.55058	18.06377			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.91360	111.16948	14.87721		5,580,485,557,040.00		50,198,000	13,037,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	28.57426	100.64446	28.50229			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	24.86437	100.00026	24.80281			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	24.88825	106.83400	24.82979			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	11.22900	100.08056	11.20118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	100.38986	8.05533	100.38986	8.03575			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.64896	117.02647	2.64223			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.33998	129.51692	3.33057			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	79.66785	100.38643	79.43691			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	9.15093	99.81973	9.12830			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.77221	101.53934	8.75019			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.67507	101.19270	8.65335			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	8.00878	100.25130	0.37489			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	9.19884	99.94061	9.17607			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	61.84868	100.95973	61.69421			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.43343	92.45654	2.42814			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.36104	95.34778	2.35577			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.00000	0.00281	100.00000	0.00281			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	57.25339	100.52241	57.10935			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	105.94508	103.46133	105.65858		4,655,759,850,000.00	45,000,000	15,000,000.00	
IV04E	On 10/03/2014	Spot Bond	100.00000	54.43976	100.00000	54.30644			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	102.05662	99.88087	101.78976			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	17.60921	114.89453	17.56510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	101.30356	10.61094	101.30356	10.58406			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.30454	129.51692	3.29522			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	50.31243	98.75808	50.31242			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA324	On 13/06/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA342	On 17/10/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	94.95646	99.74330	94.63203			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.82865	100.81205	7.80890			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	41.26576	101.01716	41.16264			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	21.27936	101.02507	21.22619			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.62768	100.00000	9.60384			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	86.52195	100.81807	86.24537			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	89.14421	100.65963	88.93125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF073	On 25/07/2013	Spot Bond	100.00000		86.81672	100.00000	86.53846			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000		90.73470	100.00000	90.52171			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		55.06142	100.00000	54.92354			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		57.24334	100.00000	57.10159			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078		16.36782	101.04078	16.32690			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		9.09985	100.00000	9.07706			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		29.54914	100.00000	29.47597			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		9.07706	100.00000	9.05433		140,000,000,000.00	1,400,000	700,000.00	
KCF01U	On 30/04/2013	Spot Bond	100.00000		93.55900	100.00000	93.33191			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000		93.25706	100.00000	93.03071			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188		2.50260	102.42188	2.49698			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431		10.61458	101.21431	10.58771			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000		102.29555	100.00000	102.02846			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881		13.45000	153.49881	13.40774			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222		61.06826	101.46222	60.91506			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188		23.00262	100.47188	22.94542			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494		10.32371	103.08494	10.30003		114,011,943,640.00	1,106,000	5,642,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477		1.56873	101.72477	1.56519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	100.30391	8.57432	100.30391	8.55349			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	22.59314	100.60223	22.54261		1,971,803,708,000.00	19,600,000	9,800,000.00	
LHL03	On 13/12/2016	Spot Bond	100.33330	3.50043	100.33330	3.49193			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	86.24578	100.80210	85.97100			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	62.74580	101.14527	62.58883			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	92.97929	98.43044	92.74674			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	95.17740	101.29323	94.93481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF019	On 15/04/2014	Spot Bond	101.31233	42.78984	101.31233	42.68263				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	85.92174	100.54173	85.72469				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	38.27598	100.58073	38.17964				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	30.12694	101.30733	30.05146				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.33408	101.17095	21.28069				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	17.15969	99.84625	17.11677				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	9.38302	99.84060	9.35955				0.00	0	250,000.00
MBF031	On 06/12/2013	Spot Bond	100.25866	52.25146	100.25866	52.12459				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	60.78587	101.08567	60.63388				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	61.20045	100.00000	61.04890				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	58.20376	100.00000	58.05802				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	43.55421	100.00000	43.44636				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	33.24835	100.00000	33.16781				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.55347	100.00000	28.48197				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.75371	100.00000	6.73699				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.48855	100.00000	16.44772				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	12.23349	109.95029	12.20409			5,937,315,660.00		54,000	143,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	26.66036	100.21678	26.59565				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB4M	On 13/12/2013	Spot Bond	100.18427	51.39254	100.18427	51.26784				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	21.01462	100.20050	20.96362				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	35.11185	101.34831	35.03285				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	35.16566	101.35889	35.08653				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	14.43906	101.41174	14.40656				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.46307	103.44664	8.44360				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	8.11406	103.61067	8.09536				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	17.03081	101.86568	16.99233				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	11.19617	104.35890	11.17023				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.28218	104.67108	11.25598				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	31.26755	106.18586	31.19448			2,463,511,952,000.00	23,200,000	11,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.06286	17.50147	100.06286	17.45810				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.54677	100.06556	8.52559				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.86860	110.15502	11.83656				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	18.70695	107.16233	22.90259				0.00	0	25,540,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	19.82855	100.44922	19.78033				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	13.32525	104.78971	13.29444				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On 31/05/2013	Spot Bond	100.42970	85.16829	100.42970	84.97536			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.96698	104.79935	12.93700		54,181,263,950.00		517,000	6,671,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	38.79589	110.61908	38.70163		120,906,654,440.00		1,093,000	2,544,386.00
MTN03	On 13/07/2015	Spot Bond	110.59153	21.57190	110.59153	21.51951		4,290,951,364,000.00		38,800,000	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	12.00456	115.34633	11.97440		33,796,474,690.00		293,000	3,204,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	65.60243	102.81634	65.45308		0.00		0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	98.66500	98.77372	98.40226		0.00		0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	93.68049	98.48888	93.44428		0.00		0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078		0.00		0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.28144	100.00000	6.26572		0.00		0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16641	100.00000	0.16600		0.00		0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.57673	100.00000	6.56025		0.00		0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.65726	100.00000	6.64059		0.00		0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.11622	100.89771	6.10079		0.00		0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.19812	100.61875	6.18251		0.00		0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.31056	100.62967	6.29468		0.00		0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.36359	100.63509	6.34756		0.00		0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.42720	100.64159	6.41102		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On 14/08/2020	Spot Bond	100.65787	6.58620	100.65787	6.56961				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.69217	100.66881	6.67531				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.80872	100.68074	6.79156				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.91465	100.69157	6.89723				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.96761	100.69687	6.95006				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.60267	100.76218	7.58350				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.34263	100.83813	8.32159				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16641	100.00000	0.16600				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16641	100.00000	0.16600				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	10.44058	103.67668	10.41651				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	41.55961	101.36748	41.45544				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	28.60381	100.92433	28.53239				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	27.05243	100.76441	26.98422				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.06755	100.97362	10.04211				0.00	0	250,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	19.28258	100.60434	19.23404				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.78376	100.47967	8.76168				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	19.04750	112.76469	24.26249			106,111,573,290.00		941,000	8,843,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	100.61353	19.58836	100.61353	18.89877			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	9.60429	122.79495	9.57935		70,238,711,400.00		572,000	4,641,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.63878	32.99078	3.63594			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	94.12561	101.43082	93.88784		5,071,541,000,000.00		50,000,000	15,000,000.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	27.51931	108.29303	27.45395			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	21.79604	101.23516	21.74147			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.34652	101.30698	8.32561			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	50.80709	104.56520	50.68918			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	45.13106	100.00004	45.01930			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	19.45694	109.74955	19.40998		119,956,258,150.00		1,093,000	6,352,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	14.11974	100.00006	14.08478			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	117.09039	119.17407	116.71925			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	36.48070	100.00000	36.41149			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	46.07891	100.00000	45.99149			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	34.78922	100.00000	34.72322			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	32.98770	100.00000	32.92511			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	27.64796	100.55018	27.57838			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	53.28322	100.22266	53.28321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN50	On 25/03/2013	Spot Bond	99.94761	97.33470	99.94761	103.62373				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	103.55576	99.94811	103.28122				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	103.55576	99.94811	103.28122				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	103.55576	99.94811	103.28122				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	23.88944	99.86407	23.83036				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	22.70507	101.50309	22.64810				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	22.25580	101.36582	22.20001				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	19.97869	100.40506	19.93012				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	20.24181	80.20911	20.20918				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	14.95323	100.38119	14.91687				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	15.02830	100.00000	14.99978				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	16.37336	101.10639	16.33241				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	17.01281	101.21257	16.97022				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	16.27712	101.03995	16.23644				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	14.20883	101.41775	14.17320				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.34750	76.11506	16.32217				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	79.76180	100.41337	79.53317				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN71	On 17/03/2014	Spot Bond	100.10537	44.49563	100.10537	44.38534			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	44.43747	100.10374	44.32733			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	22.54977	99.82783	22.49402			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.61167	100.74066	9.58744			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.26842	100.07228	8.24792			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.14198	100.06803	16.10198			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.51274	101.43571	9.48888			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	24.65721	110.75661	24.59725			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	72.78293	105.36061	72.61297			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	51.47712	106.42411	51.35593		62,151,680,240.00	584,000	3,771,000.00	
NED9	On 06/07/2017	Spot Bond	101.17472	8.97409	101.17472	8.95163			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	17.33668	119.90407	17.29175			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	9.97477	108.97397	9.94781			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	50.28370	98.87170	50.28369			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	21.29107	100.47393	21.23927			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.93016	156.96491	5.91084			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.30041	115.40836	9.27704			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	50.29229	98.83767	50.29228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL02	On 13/06/2013	Spot Bond	97.39714	80.63493	97.39714	80.46180				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	54.37621	100.19307	51.38985				0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.72806	114.59979	9.70056				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	11.99360	100.55569	11.96342				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	38.67121	100.53494	38.57390				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	86.59839	100.49411	86.39802				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	19.46737	100.52625	19.41839				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.71387	116.99821	9.68591				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	38.90128	100.56446	38.80337				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	86.74574	100.52540	86.54499				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	19.63547	100.54276	19.58606				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.11126	114.44931	10.08272				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	39.17964	100.59918	39.08100				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	86.94683	100.56709	86.74554				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	19.95505	100.57314	19.90483				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	86.97547	100.57316	86.77411				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B9	On 22/05/2013	Spot Bond	100.58790	87.14190	100.58790	86.94012			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	87.34376	100.65124	87.14141			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	87.60970	100.70756	87.40664			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.87792	100.72887	8.85555			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.35809	100.67612	13.32443			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	72.40479	134.34526	72.19401		8,060,715,600,000.00	60,000,000	30,000,000.00	
NRA014	On 30/04/2014	Spot Bond	108.59837	48.03748	108.59837	47.92251		5,256,161,108,000.00	48,400,000	24,200,000.00	
NRA018	On 30/11/2018	Spot Bond	125.30314	13.29198	125.30314	13.25650		1,879,547,100,000.00	15,000,000	7,500,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	101.78806	100.00000	101.52159		0.00	0	0.00	
NRA022	On 31/10/2022	Spot Bond	134.80590	13.34958	134.80590	13.31164		1,267,175,460,000.00	9,400,000	4,700,000.00	
NRA023	On 31/05/2023	Spot Bond	171.14853	5.28810	171.14853	5.26977		28,752,953,040,000.00	168,000,000	84,000,000.00	
NRA028	On 30/11/2028	Spot Bond	135.14144	12.20936	135.14144	12.17478		1,648,725,568,000.00	12,200,000	6,600,000.00	
NTC09	On 18/04/2013	Spot Bond	101.23304	94.31652	101.23304	94.07808		0.00	0	0.00	
NTC10	On 18/04/2014	Spot Bond	101.21485	42.33356	101.21485	42.22760		0.00	0	0.00	
NTC11	On 18/04/2014	Spot Bond	101.18197	42.20650	101.18197	42.10088		0.00	0	0.00	
NTC12	On 25/08/2016	Spot Bond	101.47481	12.34335	101.47481	12.31204		0.00	0	0.00	
NTC13	On 31/01/2015	Spot Bond	100.95122	28.70369	100.95122	28.63121		0.00	0	0.00	
NTC14	On 26/07/2013	Spot Bond	100.91565	88.06290	100.91565	87.77932		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	101.05067	21.15083	101.05067	21.09797			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.14988	100.00000	16.10989			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.20239	100.00000	16.16227			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.23389	100.00000	16.19370			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.99008	100.00000	16.94800			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.83028	100.00000	17.78613			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.08154	100.00000	23.02439			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	21.00555	108.19161	20.95570		324,033,871,950.00	2,995,000	11,334,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.12338	100.00000	6.10805			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.76418	104.37000	16.73139			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.67919	100.00000	24.61807			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.86510	100.00000	8.84362			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	82.74157	100.19068	82.55984			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	54.87598	100.00000	54.77186			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	73.70353	100.00000	73.56314			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1F	On 15/06/2014	Spot Bond	100.10564	37.00369	100.10564	44.56490			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	32.73599	100.09773	40.82306			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	82.09952	100.09376	102.24395			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	82.21849	100.09863	102.39309			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	76.55865	100.10500	67.89820			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	37.11695	100.10840	44.66401			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	32.73469	100.10173	40.82175			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	82.41678	100.10673	102.64166			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	76.58333	100.10663	67.94814			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	37.37013	100.11457	44.88557			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	32.73311	100.10653	40.82018			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	82.77369	100.12130	103.08909			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	37.64994	100.12138	45.13044			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	32.73129	100.11212	40.81835			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	83.09092	100.13423	103.48680			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	58.08267	100.68448	57.93634			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	33.75858	116.98567	33.67183			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	32.37949	91.25497	32.31231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond	40.60007	0.89153	40.60007	0.89063				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	5.36000	118.81094	5.35500	118.80650			126,268,570,960,240.00	557,569,209	7,655,801,645.00	
R158	On 15/09/2015	Spot Bond	124.15418	18.84248	124.15418	18.79171				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	16.47109	86.87026	16.43830				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	12.94872	130.95502	12.91233				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.86902	82.70497	8.85208				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	74.59041	107.05466	74.43532				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.38000	129.09008	7.38000	129.06438			166,396,031,912,340.00	546,887,793	0,233,516,569.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.80346	38.29047	0.80269				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.73718	36.16829	0.73650				0.00	0	0.00
R189	On 31/03/2013	Spot Bond	2.30000	224.58714	2.30000	224.55581			616,400,000,000.00	268,000,000	591,800,110.00	
R197	On 07/12/2023	Spot Bond	0.85000	289.97526	0.85000	289.94632			134,019,840,000.00	157,670,400	124,565,000.00	
R201	On 21/12/2014	Spot Bond	5.19000	107.94992	5.18500	107.94343			11,246,820,721,200.00	167,017,480	717,159,608.00	
R202	On 07/12/2033	Spot Bond	1.63000	218.79347	1.64000	218.42619			3,675,060,592,000.00	254,638,400	1,030,948,000.00	
R2023	On 28/02/2023	Spot Bond	6.81000	107.02936	6.83500	106.82376			51,984,551,349,780.00	633,561,138	3,399,742,000.00	
R203	On 15/09/2017	Spot Bond	5.80000	109.58262	5.81000	109.52395			60,268,696,256,600.00	391,154,527	5,164,701,154.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	6.07500	111.08289	6.08000	111.03924		60,035,442,194,700.00	882,377,316	5,463,236,478.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.32560	108.88836	8.30596		366,460,520,906,920.00	365,470,110	2,485,078,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	43.84974	100.00000	43.74115		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.20500	103.06799	5.20000	103.05748		30,946,145,325,000.00	945,465,000	1,594,465,000.00	
R207	On 15/01/2020	Spot Bond	6.32500	106.23981	6.35500	106.05208		103,191,845,293,900.00	314,916,252	6,531,087,769.00	
R208	On 31/03/2021	Spot Bond	6.47000	104.80861	6.49500	104.63384		163,384,024,697,030.00	252,554,049	8,631,620,388.00	
R209	On 31/03/2036	Spot Bond	8.25000	82.36548	8.25500	82.30425		151,236,606,477,000.00	331,709,876	9,431,007,979.00	
R210	On 31/03/2028	Spot Bond	1.48000	164.75613	1.48000	164.73686		164,724,000,000.00	111,300,000	253,950,000.00	
R211	On 31/01/2017	Spot Bond	0.40000	114.57396	-0.40000	114.56520		(258,400,000,000.00)	646,000,000	223,572,941.00	
R212	On 31/01/2022	Spot Bond	0.69000	134.95284	0.69000	134.93996		946,031,400,000.00	371,060,000	1,579,746,133.00	
R213	On 28/02/2031	Spot Bond	7.95000	91.27698	7.95500	91.21339		107,484,988,669,950.00	520,124,361	5,283,967,000.00	
R214	On 28/02/2041	Spot Bond	84.68795	7.89936	84.68795	7.88423		075,174,368,206,730.00	695,718,437	6,516,739,536.00	
R223C	On 15/03/2013	Spot Bond	98.99493	50.25254	98.99493	99.72951		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	67.20238	96.64575	67.27380		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	46.18846	94.28171	46.09000		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	32.17511	91.87036	32.10798		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	22.98882	88.83566	22.94219		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	16.47109	86.87026	16.43830		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	84.86749	11.97630	84.86749	11.95292				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.86902	82.70497	8.85208				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	79.23154	97.62766	79.06399				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	54.94337	95.17874	54.82598				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	37.99645	92.80992	37.91695				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	26.65632	90.60553	26.60165				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	19.18057	87.76872	19.14226				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.84030	85.82547	13.81318				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	10.16465	83.71772	10.14514				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.61752	81.42381	7.60324				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	6.10566	77.48625	6.09469				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.77285	75.13464	4.76449				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.89030	72.16183	3.88372				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.11682	70.13136	3.11167				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.52826	68.17127	2.52419				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.08004	66.23386	2.07678				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.86011	63.06100	1.85731				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	61.24492	1.57493	61.24492	1.57262			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.38596	59.05342	1.38399			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.19719	57.39997	1.19553			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.04352	55.80907	1.04211			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.91738	54.27807	0.91617			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.80950	52.85822	0.80846			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.71931	51.49553	0.71841			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.08457	44.45722	1.08337			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.01004	43.11572	1.00895			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.94629	41.83089	0.94530			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.89153	40.60007	0.89063			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.84431	39.42073	0.84348			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.80346	38.29047	0.80269			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.76801	37.20704	0.76729			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.73718	36.16829	0.73650			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	49.07991	100.16140	48.95819			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	91.69822	101.36584	91.39088			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	15.59546	101.68455	15.55627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	100.60342	20.95167	100.60342	20.89892			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.54899	100.00000	2.54268			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	84.10071	100.32689	83.91291			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	84.10177	100.32010	83.91397			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	78.49349	100.32441	78.27491			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.00000	52.07671	100.00000	51.95055			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	22.50895	101.54349	22.45245			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.00000	8.14790	100.00000	8.12816			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	89.34349	100.00000	89.20167			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	29.70811	101.21857	29.63374			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	20.02952	100.60466	19.97910			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	63.92052	101.28378	63.76042			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.68775	100.77784	8.66584			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.93656	100.00000	8.91418			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On 03/06/2014	Spot Bond	100.38116	38.13615	100.38116	38.04346			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
RP004	On 25/11/2014	Spot Bond	102.09902	29.79664	102.09902	29.72063			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	15.21964	99.79665	15.18202			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.78058	101.65073	12.74811			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	16.39771	101.46985	16.35612			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	16.39771	101.46985	16.35612			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	91.45426	101.38750	91.14870			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	81.30848	100.62446	81.06602			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	77.42941	100.24328	77.20491			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	63.77778	101.50905	63.61771			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	16.13861	99.91990	16.09867			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	14.07343	99.90988	14.03861			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	83.38690	100.25061	83.20246			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	17.50487	100.36848	17.46233			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	58.39010	100.00000	58.24550			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	101.08034	12.95000	101.04531			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.00000	33.32910	100.00000	33.24835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond	100.51732	56.86944	100.51732	56.73103			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	53.56360	100.00000	53.42947			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	28.40549	100.62598	28.33397			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.74720	5.25000	100.73277			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.95689	100.00000	0.95455			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.15426	100.00000	4.14398			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.56779	100.00000	9.54383			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	19.77614	101.48404	19.73134			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.48977	115.23085	12.45859		31,458,022,050.00		273,000	5,223,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.66669	104.86804	10.64575			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	15.66045	114.56238	15.62131			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.00566	100.56539	10.97796			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	13.00667	107.95466	12.97585		6,477,279,600,000.00		60,000,000	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.99021	101.20234	7.97021			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.23162	100.11990	7.21065			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.03543	101.08312	8.01511			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.41642	101.24095	8.39535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	101.21627	8.39211	101.21627	8.37110			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	25.49115	107.37565	25.43069		32,749,573,250.00		305,000	15,683,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	100.84669	102.36256	100.58377		224,788,181,760.00		2,196,000	3,798,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	12.75518	105.03639	12.72563		7,142,474,520.00		68,000	6,589,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	48.27918	132.16219	48.14110		0.00		0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	57.46606	162.56493	55.74158		0.00		0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	96.44901	155.18315	96.06658		0.00		0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	19.68757	120.12124	26.36895		0.00		0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	19.60570	120.50039	26.28712		0.00		0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	19.56483	120.69056	19.51385		0.00		0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	98.45642	143.06048	98.07793		0.00		0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	9.72984	106.46393	13.82220		0.00		0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	19.64954	120.29708	26.33093		0.00		0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	19.62907	120.39190	26.31048		0.00		0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	97.07550	215.59863	96.55441		0.00		0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	101.78806	100.00000	101.52159		0.00		0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.56650	100.10760	9.74100		0.00		0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	39.09243	99.06612	38.99852		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond	100.00010	31.72153	100.00010	31.64299			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	12.18845	99.81852	12.15831			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	95.81091	99.79990	95.48114			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	59.47159	100.00000	59.32267			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	14.09912	109.84578	14.06506			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	59.07464	100.78863	58.92566			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.75461	100.87410	12.72277			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.18816	99.99987	7.17035			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.38782	100.00000	1.38473			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.79256	99.99997	7.77326			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	11.07076	113.08735	11.04353			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	12.28422	109.22356	12.25469			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.75708	100.77436	7.73751			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	26.95630	100.47821	26.88851			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	8.95318	100.50480	8.93066			0.00	0	250,000.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.58235	100.51996	7.56327			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	11.24026	106.95022	11.21369			178,179,066,520.00	1,666,000	4,580,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond	102.76906	10.26743	102.76906	10.24395			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.94209	104.14309	10.91677		11,664,026,080.00		112,000	130,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	107.63788	103.79928	107.34188			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	15.24872	120.54819	15.20904		69,315,209,250.00		575,000	1,428,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	89.61649	120.15971	89.39359			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.20519	272.67152	3.19008			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.64104	123.12082	4.62875			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.36106	114.44000	11.35874			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000	3.51844	100.00000	4.38716			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24176	82.63494	0.24123			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.94846	120.42805	4.93521			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.90583	6.50000	102.88775			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	10.66139	100.12305	11.44532			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	95.72574	99.88484	95.23536			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	23.37695	99.87542	23.31912			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	11.44403	100.24421	11.41563			0.00	0	250,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.67510	103.11523	12.64618		10,620,868,690.00		103,000	121,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	8.69415	100.24161	1.43494			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	72.59932	105.71322	72.45390			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	13.51865	112.32955	13.48540		1,887,136,440,000.00		16,800,000	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	84.79935	101.56711	84.61674			0.00	0	180,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	9.83517	105.65786	13.92749		3,930,472,392,000.00		37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	38.81117	100.80059	38.71329			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	12.16753	100.58343	12.13689			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	19.74498	100.81342	19.69517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.04670	100.58796	9.02392			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	16.11846	107.52630	16.08041			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	21.43127	101.25454	21.37760			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.64031	100.41357	10.61444			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	11.39754	99.94314	11.36933			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.08269	101.14726	10.05746			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	10.37804	94.17275	10.35607			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	10.40868	93.82087	10.38671			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	30.81627	104.67610	30.74508			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.49881	101.56575	8.47954			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.55318	100.11486	9.52950			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.61520	107.35953	9.59241			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	19.36113	121.64737	19.31037			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.15883	105.50721	2.15362			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.95955	100.00000	10.93948			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN923	On 21/08/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	99.19462	98.78368	98.92903				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181				0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235				0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075				0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074				0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275				0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138				0.00	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	84.10138	100.00000	83.90805			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	24.28236	119.55998	24.21991			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	12.08022	111.67266	12.05081			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	42.45003	100.00000	42.35504			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	28.83401	100.00000	28.76261			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.77089	100.00000	14.73391			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	51.03192	104.23307	50.91379			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	50.28486	98.86706	50.28485			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	95.50354	101.16928	95.25852			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	94.05980	101.07247	93.82235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	100.91059	20.53573	100.91059	20.48447				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	13.62647	110.02135	13.59351				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.00000	52.34250	100.00000	52.21431				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	57.49283	100.55190	57.34815				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	57.88911	100.62855	57.74333				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.31400	101.17076	7.29570				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.53909	101.20716	7.52022				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.61244	103.42947	8.59262				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.57345	100.80622	9.54957				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.84794	100.83814	9.82337				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.87265	100.90574	2.86617				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.25147	100.17362	7.23348				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.53782	100.18041	7.51912				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.94890	100.00000	2.94230				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.02256	101.28535	8.00247				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.34169	100.89554	10.31588				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.05478	101.45249	9.03207				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.25124	101.00134	11.22313			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.28733	102.14068	13.25379			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	15.04869	101.44362	15.01095			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	13.21377	101.20953	13.18070			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.63789	101.06155	6.62129			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.14509	101.14347	7.12722			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.21891	105.45079	7.20017			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.15736	101.30716	8.13693			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.60635	101.37985	8.58478			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.33161	102.14790	13.29797			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.91223	101.15653	12.87993			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	16.33163	101.18212	16.29076			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	13.16180	101.20040	13.12885			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.31328	101.18212	7.29498			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.42583	101.20040	7.40724			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.48209	101.20953	7.46336			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.99544	101.17116	12.96292			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	13.16180	101.20040	13.12885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.73314	101.30089	13.69873			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.04420	101.30089	8.02405			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.73314	101.30089	13.69873			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	14.56276	101.44699	14.52623			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.16578	101.48350	9.14278			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.51096	101.43786	14.47455			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	18.63453	102.16719	18.58748			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.61729	102.21271	13.58290			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	18.78835	102.19450	18.74092			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	65.25241	99.87885	65.09100			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	28.50651	111.48563	28.43719		57,080,642,560.00	512,000	3,182,000.00	
TL20	On 22/02/2020	Spot Bond	102.36770	6.80916	102.36770	6.79602			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.62223	111.51511	12.59137		228,864,579,040,090.00	052,319,000	994,811,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	13.95353	120.69176	13.91717		55,936,290,563,618.60	463,464,039	232,985,039.00	
TN23	On 06/11/2023	Spot Bond	122.92168	12.36533	122.92168	12.33264		30,067,530,422,529.60	244,607,220	109,020,000.00	
TN25	On 19/08/2025	Spot Bond	112.54971	8.95685	112.54971	8.93478		52,605,734,454,000.00	467,400,000	171,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	11.18590	105.64973	11.15972		2,089,540,359,940.00	19,778,000	9,045,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.79062	100.66243	6.77352			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.94943	100.67816	6.93191			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.15050	100.69808	7.13249			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.17167	100.70018	7.15360			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.16538	100.79857	8.14478			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	13.85118	101.00182	13.81618			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	21.80255	101.21676	21.74797			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.82293	101.26720	9.79833			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.56495	101.29746	8.54349			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.57259	10.00000	100.37549			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.58321	9.75000	100.36612			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.59529	100.00000	10.36809			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	88.38643	97.87620	88.17744			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	77.85475	99.82860	77.68932			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	83.08710	97.76060	82.90261			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	53.63958	100.00000	53.53781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC001	On 08/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476	0.00	0	0.00			
TWC002	On 14/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075	0.00	0	0.00			
TWC003	On 16/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037	0.00	0	0.00			
TWC004	On 21/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561	0.00	0	0.00			
TWCJ01	On 14/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075	0.00	0	0.00			
TWCM01	On 14/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075	0.00	0	0.00			
UG21	On 02/03/2021	Spot Bond	120.75743	9.21064	120.75743	9.18702	0.00	0	0.00			
UTR041	On 19/04/2014	Spot Bond	101.23503	42.38934	101.23503	42.28321	0.00	0	0.00			
UTR042	On 19/04/2016	Spot Bond	101.32511	13.96195	101.32511	13.92697	0.00	0	0.00			
UTR043	On 06/04/2015	Spot Bond	101.70719	23.68639	101.70719	23.62684	0.00	0	0.00			
UTR40	On 10/09/2017	Spot Bond	110.55481	11.05183	110.55481	11.02543	0.00	0	0.00			
VIP1A5	On 07/11/2013	Spot Bond	100.00000	59.78834	100.00000	59.63862	0.00	0	0.00			
VIP1B3	On 07/11/2013	Spot Bond	100.00000	60.02868	100.00000	59.87836	0.00	0	0.00			
VIP1C3	On 07/11/2013	Spot Bond	100.00000	60.10879	100.00000	59.95827	0.00	0	0.00			
VKE01	On 08/05/2015	Spot Bond	100.80302	20.45211	100.80302	20.40052	0.00	0	0.00			
VKE02	On 08/05/2016	Spot Bond	100.83292	12.66450	100.83292	12.63255	0.00	0	0.00			
VKE03	On 08/05/2017	Spot Bond	100.83423	9.41796	100.83423	9.39420	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD007	On 28/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.76520	128.75000	12.73630			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	17.76342	121.77342	17.71681		22,928,960,798,640.00	188,292,000	94,586,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	4.75347	243.55465	4.73222		14,613,279,000,000.00	60,000,000	30,000,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	24.43215	107.94222	24.37395		0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	110.97172	12.77390	110.97172	12.74279		17,755,475,200,000.00	160,000,000	80,000,000.00	
WSP3	On 28/05/2019	Spot Bond	113.15781	10.72042	113.15781	10.69389		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.59168	10.55621	112.59168	10.53020		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	113.82178	10.37672	113.82178	10.35093		0.00	0	250,000.00	
Z006	On 31/08/2013	Spot Bond	96.69614	69.07430	96.69614	68.94813		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	95.45272	57.39159	95.45272	57.26868		0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	87.68655	18.84099	87.68655	18.80318		0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	93.89641	44.76882	93.89641	44.67424		0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	92.71091	37.27340	92.71091	37.19505		0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	86.49267	15.47271	86.49267	15.44218		0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	90.84932	27.78407	90.84932	27.72664		0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	87.67412	18.80692	87.67412	18.76919		0.00	0	75,000,000.00	
Z083	On 30/09/2019	Spot Bond	67.16812	2.26344	67.16812	2.25982		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On 01/09/2016	Spot Bond	100.00000	9.05116	100.00000	9.03399				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03645	100.00000	0.03638				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.05116	100.00000	9.03399				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	24.25181	100.00000	24.20580				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	24.81082	100.00000	24.76374				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	23.25947	100.00000	23.21535				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	23.25947	100.00000	23.21535				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	22.05501	100.00000	22.01316				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	22.05501	100.00000	22.01316				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	20.87323	100.00000	20.83363				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	20.87323	100.00000	20.83363				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	19.64256	100.00000	19.60529				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	19.64256	100.00000	19.60529				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.51958	100.00000	18.48444				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	18.51958	100.00000	18.48444				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	17.42768	100.00000	17.39461				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	17.42768	100.00000	17.39461				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021	On 20/10/2015	Spot Bond	100.00000	16.49385	100.00000	16.46256			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.61006	100.00000	15.58044			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.67399	100.00000	11.65184			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.02750	100.00000	11.00658			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.37733	100.00000	10.35764			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.37733	100.00000	10.35764			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.82128	100.00000	9.80265			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.27739	100.00000	9.25979			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.73040	100.00000	8.71384			0.00	0	0.00
Total for j-Bonds :									1,311,385,050,791,570.00	1,611,442,329	93 249 713 314.00
Grand Total:									11,386,537,442,580.00	11,613,140	93 251 688 163.00