



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 14/03/2013

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	9.19610	9.19610	9.25360	9.25360		12.65	557,035,365.30	60,573	322,487.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.00340	0.00000	0.00430	0.00000	0.003	42.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,803.90340	1.80390	1,746.40430	1.74640	1,803.903	42.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.00980	0.00001	0.02440	0.00002	0.010	27.31	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,003.90980	1.00391	946.42440	0.94642	1,003.910	27.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.00490	0.00000	0.00880	0.00001	0.005	34.13	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,353.90490	1.35390	1,296.40880	1.29641	1,353.905	34.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.00370	0.00000	0.00520	0.00001	0.004	39.96	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,653.90370	1.65390	1,596.40520	1.59641	1,653.904	39.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	1.10650	0.00111	2.98530	0.00299	1.107	17.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	355.00650	0.35501	299.38530	0.29939	355.007	17.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	0.64720	0.00065	1.76820	0.00177	0.647	17.87	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	404.54720	0.40455	348.16820	0.34817	404.547	17.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	0.02440	0.00002	0.07220	0.00007	0.024	23.85	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	803.92440	0.80392	746.47220	0.74647	803.924	23.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	5.17320	0.00517	12.65090	0.01265	5.173	15.39	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	219.07320	0.21907	169.05090	0.16905	219.073	15.39	0.00	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	3.32030		0.00332	8.43480	0.00843	3.320	15.91	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	257.22030		0.25722	204.83480	0.20483	257.220	15.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	1.91070		0.00191	5.03280	0.00503	1.911	16.56	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	305.81070		0.30581	251.43280	0.25143	305.811	16.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	17.14240		0.01714	36.21000	0.03621	17.142	13.95	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	121.04240		0.12104	82.61000	0.08261	121.042	13.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	13.85270		0.01385	30.17970	0.03018	13.853	14.22	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	137.75270		0.13775	96.57970	0.09658	137.753	14.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	10.01300		0.01001	22.77220	0.02277	10.013	14.61	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	163.91300		0.16391	119.17220	0.11917	163.913	14.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	114.49790		0.11450	165.93180	0.16593	114.498	13.93	0.00	0	9,820.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	18.39790		0.01840	12.33180	0.01233	18.398	13.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	46.66840		0.04667	86.98950	0.08699	46.668	12.65	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	50.56840		0.05057	33.38950	0.03339	50.568	12.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	28.73450		0.02873	55.79820	0.05580	28.734	13.30	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	82.63450		0.08263	52.19820	0.05220	82.635	13.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	201.96320		0.20196	257.73100	0.25773	201.963	15.20	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	5.86320		0.00586	4.13100	0.00413	5.863	15.20	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	183.52560		0.18353	238.77070	0.23877	183.526	14.95	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	7.42560		0.00743	5.17070	0.00517	7.426	14.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	156.61670		0.15662	210.80540	0.21081	156.617	14.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	10.51670		0.01052	7.20540	0.00721	10.517	14.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	396.59900		0.39660	454.00110	0.45400	396.599	17.75	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	0.49900		0.00050	0.40110	0.00040	0.499	17.75	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	347.03250		0.34703	404.32510	0.40433	347.033	17.11	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	0.93250		0.00093	0.72510	0.00073	0.933	17.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	297.83660		0.29784	354.90570	0.35491	297.837	16.48	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	1.73660		0.00174	1.30570	0.00131	1.737	16.48	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	496.26200		0.49626	553.73580	0.55374	496.262	19.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	0.16200		0.00016	0.13580	0.00014	0.162	19.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	446.36700		0.44637	503.83260	0.50383	446.367	18.39		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	0.26700		0.00027	0.23260	0.00023	0.267	18.39		0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	426.44270		0.42644	483.88900	0.48389	426.443	18.14		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	0.34270		0.00034	0.28900	0.00029	0.343	18.14		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	696.12620		0.69613	753.61710	0.75362	696.126	22.75		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	0.02620		0.00003	0.01710	0.00002	0.026	22.75		0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	596.16300		0.59616	653.64740	0.65365	596.163	21.01		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	0.06300		0.00006	0.04740	0.00005	0.063	21.01		0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	546.20020		0.54620	603.67990	0.60368	546.200	20.13		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	0.10020		0.00010	0.07990	0.00008	0.100	20.13		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	1,096.10000		1.09610	1,153.60000	1.15360	1,096.100	24.33		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.00000		0.00000	0.00000	0.00000	0.000	24.33		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	896.10540		0.89611	953.60110	0.95360	896.105	26.23		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	0.00540		0.00001	0.00110	0.00000	0.005	26.23		0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	796.11160		0.79611	853.60640	0.85361	796.112	24.49		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	0.01160		0.00001	0.00640	0.00001	0.012	24.49		0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,296.10000		1.29610	1,353.60000	1.35360	1,296.100	22.43		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	22.43		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,246.10000		1.24610	1,303.60000	1.30360	1,246.100	22.90		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	22.90		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,196.10000		1.19610	1,253.60000	1.25360	1,196.100	23.38		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	23.38		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	2,046.10000		2.04610	2,103.60000	2.10360	2,046.100	17.20		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	17.20		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.30190		9.30190	9.36370	9.36370		13.25		700,451,673.80	75,302	352,580.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	53.92350		0.05392	60.94120	0.06094	53.924	17.08		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	1,002.02350	1.00202	947.24120	0.94724	1,002.024	17.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	25.00490	0.02500	28.32380	0.02832	25.005	19.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,573.10490	1.57310	1,514.62380	1.51462	1,573.105	19.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	21.19100	0.02119	24.01420	0.02401	21.191	20.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,719.29100	1.71929	1,660.31420	1.66031	1,719.291	20.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	125.42490	0.12542	142.00220	0.14200	125.425	14.76	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	523.52490	0.52352	478.30220	0.47830	523.525	14.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	98.23960	0.09824	111.00700	0.11101	98.240	15.37	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	646.33960	0.64634	597.30700	0.59731	646.340	15.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	77.82670	0.07783	87.97990	0.08798	77.827	16.01	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	775.92670	0.77593	724.27990	0.72428	775.927	16.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	227.59890	0.22760	255.57440	0.25557	227.599	13.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	275.69890	0.27570	241.87440	0.24187	275.699	13.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	209.06580	0.20907	235.12890	0.23513	209.066	13.62	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	307.16580	0.30717	271.42890	0.27143	307.166	13.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	176.28900	0.17629	198.80670	0.19881	176.289	14.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	374.38900	0.37439	335.10670	0.33511	374.389	14.00	74,877.80	200	700.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	271.25300	0.27125	305.34570	0.30535	271.253	13.16	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	219.35300	0.21935	191.64570	0.19165	219.353	13.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	256.91420	0.25691	289.72000	0.28972	256.914	13.21	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	235.01420	0.23501	206.02000	0.20602	235.014	13.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	247.68250	0.24768	279.63530	0.27964	247.683	13.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	245.78250	0.24578	215.93530	0.21594	245.783	13.25	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	323.40960	0.32341	361.79640	0.36180	323.410	12.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	171.50960	0.17151	148.09640	0.14810	171.510	12.98	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	307.05230	0.30705	344.15340	0.34415	307.052	13.04	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	185.15230	0.18515	160.45340	0.16045	185.152	13.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	296.48700	0.29649	332.72870	0.33273	296.487	13.07	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	194.58700		0.19459	169.02870	0.16903	194.587	13.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	520.47880		0.52048	572.64190	0.57264	520.479	12.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	68.57880		0.06858	58.94190	0.05894	68.579	12.45	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	414.43040		0.41443	459.03920	0.45904	414.430	12.72	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	112.53040		0.11253	95.33920	0.09534	112.530	12.72	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	352.04150		0.35204	392.54830	0.39255	352.042	12.89	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	150.14150		0.15014	128.84830	0.12885	150.141	12.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	610.90980		0.61091	665.82450	0.66582	610.910	12.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	49.00980		0.04901	42.12450	0.04212	49.010	12.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	602.47320		0.60247	657.16440	0.65716	602.473	12.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	50.57320		0.05057	43.46440	0.04346	50.573	12.60	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	594.07730		0.59408	648.54090	0.64854	594.077	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	52.17730		0.05218	44.84090	0.04484	52.177	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	732.90260		0.73290	790.43080	0.79043	732.903	12.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	31.00260		0.03100	26.73080	0.02673	31.003	12.81	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	662.34580		0.66235	718.49390	0.71849	662.346	12.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	40.44580		0.04045	34.79390	0.03479	40.446	12.70	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	645.04990		0.64505	700.80690	0.70081	645.050	12.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	43.14990		0.04315	37.10690	0.03711	43.150	12.67	0.00	0	20,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,102.30570		2.10231	2,164.08330	2.16408	2,102.306	17.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.40570		0.00041	0.38330	0.00038	0.406	17.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	823.78690		0.82379	882.65880	0.88266	823.787	12.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	21.88690		0.02189	18.95880	0.01896	21.887	12.96	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.42020		9.42020	9.48260	9.48260		14.13	23,286,734.40	2,472	48,345.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	171.13290		0.17113	185.34010	0.18534	171.133	16.47	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	950.93290		0.95093	902.74010	0.90274	950.933	16.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	153.15460		0.15315	0.00000	0.00000	153.155	16.85	30,630.92	200	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,052.95460		1.05295	0.00000	0.00000	1,052.955	16.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	86.19860		0.08620	92.65560	0.09266	86.199	18.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,665.99860		1.66600	1,610.05560	1.61006	1,665.999	18.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	292.68920		0.29269	317.30960	0.31731	292.689	14.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	532.48920		0.53249	494.70960	0.49471	532.489	14.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	240.71530		0.24072	261.21690	0.26122	240.715	15.36	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	670.51530		0.67052	628.61690	0.62862	670.515	15.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	228.83250		0.22883	248.35530	0.24836	228.833	15.51	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	708.63250		0.70863	665.75530	0.66576	708.633	15.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	385.35570		0.38536	417.32680	0.41733	385.356	14.01	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	365.15570		0.36516	334.72680	0.33473	365.156	14.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	298.84990		0.29885	323.93810	0.32394	298.850	14.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	518.64990		0.51865	481.33810	0.48134	518.650	14.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	295.75210		0.29575	320.60410	0.32060	295.752	14.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	525.55210		0.52555	488.00410	0.48800	525.552	14.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	591.42020		0.59142	0.00000	0.00000	591.420	13.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	171.22020		0.17122	0.00000	0.00000	171.220	13.00	34,244.04	200	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	429.73760		0.42974	464.45090	0.46445	429.738	13.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	309.53760		0.30954	281.85090	0.28185	309.538	13.76	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	406.98710		0.40699	440.31410	0.44031	406.987	13.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	336.78710		0.33679	307.71410	0.30771	336.787	13.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,124.91470		2.12491	2,186.75590	2.18676	2,124.915	16.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	4.71470		0.00471	4.15590	0.00416	4.715	16.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	977.75830		0.97776	1,034.55950	1.03456	977.758	13.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	57.55830		0.05756	51.95950	0.05196	57.558	13.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	773.29640		0.77330	824.54640	0.82455	773.296	13.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	103.09640		0.10310	91.94640	0.09195	103.096	13.06	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.53100		9.53100	9.59460	9.59460		14.85	26,534,304.00	2,784	15,971.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	170.11320		0.17011	179.69880	0.17970	170.113	18.66	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,639.11320		1.63911	1,585.09880	1.58510	1,639.113	18.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	637.62630		0.63763	673.13220	0.67313	637.626	14.00	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	306.62630		0.30663	278.53220	0.27853	306.626	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	429.48580		0.42949	454.22210	0.45422	429.486	15.21	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	588.48580		0.58849	549.62210	0.54962	588.486	15.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	277.13610		0.27714	293.01450	0.29301	277.136	16.75	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,016.13610		1.01614	968.41450	0.96841	1,016.136	16.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	766.23230		0.76623	809.74470	0.80974	766.232	13.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	213.13230		0.21313	193.04470	0.19304	213.132	13.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	751.74380		0.75174	794.77260	0.79477	751.744	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	220.74380		0.22074	200.17260	0.20017	220.744	13.62	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	733.69970		0.73370	776.11900	0.77612	733.700	13.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	230.59970		0.23060	209.41900	0.20942	230.600	13.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	925.58440		0.92558	973.84930	0.97385	925.584	13.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	144.58440		0.14458	129.24930	0.12925	144.584	13.50	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	818.68490		0.81868	863.86780	0.86387	818.685	13.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	187.68490		0.18768	169.26780	0.16927	187.685	13.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	799.65300		0.79965	844.24370	0.84424	799.653	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	196.55300		0.19655	177.54370	0.17754	196.553	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,144.93710		2.14494	2,207.15390	2.20715	2,144.937	15.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	13.93710		0.01394	12.55390	0.01255	13.937	15.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,571.62850		1.57163	1,631.05520	1.63106	1,571.629	14.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	40.62850		0.04063	36.45520	0.03646	40.628	14.49	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.65180		9.65180	9.71580	9.71580		15.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	613.39180		0.61339	643.40340	0.64340	613.392	15.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	571.59180		0.57159	537.60340	0.53760	571.592	15.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	358.61630		0.35862	0.00000	0.00000	358.616	17.44	71,723.26	200	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,206.81630		1.20682	0.00000	0.00000	1,206.816	17.44	0.00	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 17/03/2014	Foreign Exchange Future	9.25	Call	772.61220		0.77261	0.00000	0.00000	772.612	14.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	370.81220		0.37081	0.00000	0.00000	370.812	14.50	74,162.44	200	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	621.20780		0.62121	651.56430	0.65156	621.208	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	559.40780		0.55941	525.76430	0.52576	559.408	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	617.28750		0.61729	647.46920	0.64747	617.288	15.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	565.48750		0.56549	531.66920	0.53167	565.488	15.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.69530		9.69530	9.75590	9.75590		15.72	16,482,010.00	1,700	2,320.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	714.49330		0.71449	743.32470	0.74332	714.493	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	619.19330		0.61919	587.42470	0.58742	619.193	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	710.59120		0.71059	739.27510	0.73928	710.591	15.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	625.29120		0.62529	593.37510	0.59338	625.291	15.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	718.42110		0.71842	747.40060	0.74740	718.421	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	613.12110		0.61312	581.50060	0.58150	613.121	15.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.78370		9.78370	9.83890	9.83890		15.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,483.23450		1.48323	1,527.45790	1.52746	1,483.235	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	249.53450		0.24953	238.55790	0.23856	249.535	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	880.75870		0.88076	907.09220	0.90709	880.759	15.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	697.05870		0.69706	668.19220	0.66819	697.059	15.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,921.03050		1.92103	1,969.27260	1.96927	1,921.030	14.84	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	137.33050		0.13733	130.37260	0.13037	137.330	14.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,559.07280		1.55907	1,604.10690	1.60411	1,559.073	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	225.37280		0.22537	215.20690	0.21521	225.373	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,520.93250		1.52093	1,565.56190	1.56556	1,520.933	14.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	237.23250		0.23723	226.66190	0.22666	237.233	14.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.59930		10.59930	10.60400	10.60400		17.20	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,870.18660		1.87019	1,880.37450	1.88037	1,870.187	15.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	420.88660		0.42089	426.37450	0.42637	420.887	15.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,838.47070		1.83847	1,848.11220	1.84811	1,838.471	15.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	439.17070		0.43917	444.11220	0.44411	439.171	15.09	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,807.20970		1.80721	1,816.28290	1.81628	1,807.210	15.13	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	457.90970		0.45791	462.28290	0.46228	457.910	15.13	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.19610		9.19610	9.25360	9.25360		12.65	229,902.50	25	129.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	50,624.69760		0.50625	56,372.20630	0.56372	50,624.698	19.44	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	14.69760		0.00015	12.20630	0.00012	14.698	19.44	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	45,634.12410		0.45634	51,380.87490	0.51381	45,634.124	18.57	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	24.12410		0.00024	20.87490	0.00021	24.124	18.57	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	44,636.69600		0.44637	50,383.25990	0.50383	44,636.696	18.39	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	26.69600		0.00027	23.25990	0.00023	26.696	18.39	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	43,640.24430		0.43640	49,385.92580	0.49386	43,640.244	18.26	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	30.24430		0.00030	25.92580	0.00026	30.244	18.26	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	18,352.56160		0.18353	23,877.06550	0.23877	18,352.562	14.95	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	742.56160		0.00743	517.06550	0.00517	742.562	14.95	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.30190		9.30190	9.36370	9.36370		13.25	65,113.30	7	1,333.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	60,247.31590		0.60247	65,716.43880	0.65716	60,247.316	12.60	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	5,057.31590		0.05057	4,346.43880	0.04346	5,057.316	12.60	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	59,407.72800		0.59408	64,854.09250	0.64854	59,407.728	12.58	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	5,217.72800		0.05218	4,484.09250	0.04484	5,217.728	12.58	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	61,090.98370		0.61091	66,582.45460	0.66582	61,090.984	12.61	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	4,900.98370		0.04901	4,212.45460	0.04212	4,900.984	12.61	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.42020		9.42020	9.48260	9.48260		14.13	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	66,117.47820		0.66117	70,950.18960	0.70950	66,117.478	13.02	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	14,097.47820		0.14097	12,690.18960	0.12690	14,097.478	13.02	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	65,401.40200		0.65401	70,213.22470	0.70213	65,401.402	13.02	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	14,381.40200		0.14381	12,953.22470	0.12953	14,381.402	13.02	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	66,837.81140		0.66838	71,690.83510	0.71691	66,837.811	13.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	13,817.81140		0.13818	12,430.83510	0.12431	13,817.811	13.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.53100		9.53100	9.59460	9.59460		14.85		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	49,975.14670		0.49975	52,850.52440	0.52851	49,975.147	14.73		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	46,875.14670		0.46875	43,390.52440	0.43391	46,875.147	14.73		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	49,571.19840		0.49571	52,426.00980	0.52426	49,571.198	14.75		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	47,471.19840		0.47471	43,966.00980	0.43966	47,471.198	14.75		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	50,382.49620		0.50382	53,278.56310	0.53279	50,382.496	14.70		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	46,282.49620		0.46282	42,818.56310	0.42819	46,282.496	14.70		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.80810		13.80810	13.80680	13.80680		10.28		40,885,784.10	2,961	6,425.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	469.23480		0.46923	469.21290	0.46921	469.235	15.16		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	1.13480		0.00113	2.41290	0.00241	1.135	15.16		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	459.33420		0.45933	459.38700	0.45939	459.334	15.05		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	1.23420		0.00123	2.58700	0.00259	1.234	15.05		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	449.44260		0.44944	449.57420	0.44957	449.443	14.95		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	1.34260		0.00134	2.77420	0.00277	1.343	14.95		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	2.67300		0.00267	3.39880	0.00340	2.673	20.24		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	594.57300		0.59457	596.59880	0.59660	594.573	20.24		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	283.88080		0.28388	286.15990	0.28616	283.881	13.14		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	5.78080		0.00578	9.35990	0.00936	5.781	13.14		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	132.95100		0.13295	138.76310	0.13876	132.951	11.34		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	24.85100		0.02485	31.96310	0.03196	24.851	11.34		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	32.62540		0.03263	38.56180	0.03856	32.625	11.94		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	124.52540		0.12453	131.76180	0.13176	124.525	11.94		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.96030		13.96030	13.96440	13.96440		11.29		37,022,715.60	2,652	6,242.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	96.32410		0.09632	93.13460	0.09313	96.324	13.07		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	936.02410		0.93602	928.73460	0.92873	936.024	13.07		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	41.74090		0.04174	37.81950	0.03782	41.741	13.62		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,381.44090		1.38144	1,373.41950	1.37342	1,381.441	13.62		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	188.12520		0.18813	185.75620	0.18576	188.125	12.19		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	567.82520		0.56783	561.35620	0.56136	567.825	12.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	173.13230		0.17313	170.71600	0.17072	173.132	12.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	612.83230		0.61283	606.31600	0.60632	612.832	12.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	122.55520		0.12256	120.09910	0.12010	122.555	12.90	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	812.25520		0.81226	805.69910	0.80570	812.255	12.90	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	400.55230		0.40055	399.69140	0.39969	400.552	11.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	230.25230		0.23025	225.29140	0.22529	230.252	11.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	395.16150		0.39516	394.25690	0.39426	395.162	11.10	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	234.86150		0.23486	229.85690	0.22986	234.862	11.10	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	389.82670		0.38983	388.87340	0.38887	389.827	11.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	239.52670		0.23953	234.47340	0.23447	239.527	11.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,971.32210		1.97132	1,974.90080	1.97490	1,971.322	15.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	11.02210		0.01102	10.50080	0.01050	11.022	15.78	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,001.91580		1.00192	1,004.40120	1.00440	1,001.916	11.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	41.61580		0.04162	40.00120	0.04000	41.616	11.58	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.13340		14.13340	14.13730	14.13730		13.19	0.00	0	1,200.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	327.39390		0.32739	304.08390	0.30408	327.394	14.22	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	943.99390		0.94399	916.78390	0.91678	943.994	14.22	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	324.86380		0.32486	301.65000	0.30165	324.864	14.24	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	951.46380		0.95146	924.35000	0.92435	951.464	14.24	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	329.94490		0.32994	306.54270	0.30654	329.945	14.21	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	936.54490		0.93654	909.24270	0.90924	936.545	14.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.29800		14.29800	14.30270	14.30270		12.87	0.00	0	421.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	436.60810		0.43661	449.72710	0.44973	436.608	13.82	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,038.60810		1.03861	1,047.02710	1.04703	1,038.608	13.82	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	433.94230		0.43394	447.01350	0.44701	433.942	13.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,045.94230		1.04594	1,054.31350	1.05431	1,045.942	13.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	439.29700		0.43930	452.45420	0.45245	439.297	13.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,031.29700		1.03130	1,039.75420	1.03975	1,031.297	13.80	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.47940		14.47940	14.48440	14.48440		14.22	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	896.34150		0.89634	868.87190	0.86887	896.341	13.95	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	716.94150		0.71694	684.47190	0.68447	716.941	13.95	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	892.04970		0.89205	864.55810	0.86456	892.050	13.96	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	722.64970		0.72265	690.15810	0.69016	722.650	13.96	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	900.65440		0.90065	873.20770	0.87321	900.654	13.94	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	711.25440		0.71125	678.80770	0.67881	711.254	13.94	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09560		0.09560	0.09630	0.09630		22.22	0.00	0	24,041.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	560.68430		0.00561	630.45860	0.00630	560.684	24.25	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	0.68430		0.00001	0.45860	0.00000	0.684	24.25	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	2.29890		0.00002	4.30630	0.00004	2.299	22.22	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	442.29890		0.00442	374.30630	0.00374	442.299	22.22	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	0.00890		0.00000	0.00940	0.00000	0.009	35.96	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,440.00890		0.01440	1,370.00940	0.01370	1,440.009	35.96	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09680		0.09680	0.09750	0.09750		19.57	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	783.65430		0.00784	840.55170	0.00841	783.654	18.25	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	103.65430		0.00104	90.55170	0.00091	103.654	18.25	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	246.42430		0.00246	270.31490	0.00270	246.424	19.57	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	566.42430		0.00566	520.31490	0.00520	566.424	19.57	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	69.53370		0.00070	76.96140	0.00077	69.534	21.99	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,389.53370		0.01390	1,326.96140	0.01327	1,389.534	21.99	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09810		0.09810	0.09880	0.09880		18.61	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	977.47130		0.00977	1,031.66770	0.01032	977.471	17.36	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	167.47130		0.00167	151.66770	0.00152	167.471	17.36	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	435.04570		0.00435	464.63660	0.00465	435.046	18.61	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	625.04570		0.00625	584.63660	0.00585	625.046	18.61	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	192.97020		0.00193	206.61230	0.00207	192.970	20.72	0.00	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	0.11	Put	1,382.97020	0.01383	1,326.61230	0.01327	1,382.970	20.72	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.92030	11.92030	11.97360	11.97360		12.76	45,714,350.50	3,835	32,138.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	920.37020	0.92037	973.65170	0.97365	920.370	24.51	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	0.07020	0.00007	0.05170	0.00005	0.070	24.51	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	910.37380	0.91037	963.65420	0.96365	910.374	24.36	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	0.07380	0.00007	0.05420	0.00005	0.074	24.36	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	0.46420	0.00046	0.63930	0.00064	0.464	21.86	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	720.16420	0.72016	667.03930	0.66704	720.164	21.86	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	950.36030	0.95036	1,003.64500	1.00365	950.360	24.98	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	0.06030	0.00006	0.04500	0.00005	0.060	24.98	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	930.36670	0.93037	983.64940	0.98365	930.367	24.67	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	0.06670	0.00007	0.04940	0.00005	0.067	24.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.06430	12.06430	12.12330	12.12330		13.39	23,042,813.00	1,910	38,709.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	742.63270	0.74263	786.74800	0.78675	742.633	12.80	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	78.33270	0.07833	63.44800	0.06345	78.333	12.80	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	463.57940	0.46358	492.96820	0.49297	463.579	13.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	199.27940	0.19928	169.66820	0.16967	199.279	13.14	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	180.60040	0.18060	190.23050	0.19023	180.600	14.51	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	616.30040	0.61630	566.93050	0.56693	616.300	14.51	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	876.64110	0.87664	925.15490	0.92515	876.641	12.89	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	52.34110	0.05234	41.85490	0.04185	52.341	12.89	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	868.02920	0.86803	916.29640	0.91630	868.029	12.88	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	53.72920	0.05373	42.99640	0.04300	53.729	12.88	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	859.44690	0.85945	907.46370	0.90746	859.447	12.88	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	55.14690	0.05515	44.16370	0.04416	55.147	12.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.22580	12.22580	12.28580	12.28580		14.00	11,700,090.60	957	14,170.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	475.86040	0.47586	485.99910	0.48600	475.860	14.00	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	500.06040	0.50006	450.19910	0.45020	500.060	14.00	0.00	0	200.00

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	12.35	Call	436.99490		0.43699	444.47130	0.44447	436.995	14.20	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	561.19490		0.56119	508.67130	0.50867	561.195	14.20	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	285.38430		0.28538	289.25280	0.28925	285.384	15.17	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	909.58430		0.90958	853.45280	0.85345	909.584	15.17	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	597.04150		0.59704	614.12750	0.61413	597.042	13.63	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	361.24150		0.36124	318.32750	0.31833	361.242	13.63	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	591.94330		0.59194	608.74300	0.60874	591.943	13.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	366.14330		0.36614	322.94300	0.32294	366.143	13.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	586.88090		0.58688	603.39250	0.60339	586.881	13.66	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	371.08090		0.37108	327.59250	0.32759	371.081	13.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.37870		12.37870	12.44050	12.44050		14.49	0.00	0	504.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,327.01200		1.32701	1,364.24330	1.36424	1,327.012	13.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	148.31200		0.14831	123.74330	0.12374	148.312	13.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,144.51270		1.14451	1,175.56120	1.17556	1,144.513	13.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	208.81270		0.20881	178.06120	0.17806	208.813	13.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,108.80020		1.10880	1,138.54460	1.13854	1,108.800	13.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	223.10020		0.22310	191.04460	0.19104	223.100	13.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,073.74340		1.07374	1,102.17480	1.10217	1,073.743	13.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	238.04340		0.23804	204.67480	0.20467	238.043	13.54	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.54680		12.54680	12.60950	12.60950		14.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	765.99630		0.76600	771.63700	0.77164	765.996	14.72	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	709.19630		0.70920	652.13700	0.65214	709.196	14.72	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	761.89450		0.76189	767.34600	0.76735	761.894	14.73	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	715.09450		0.71509	657.84600	0.65785	715.094	14.73	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	757.81010		0.75781	763.07850	0.76308	757.810	14.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	721.01010		0.72101	663.57850	0.66358	721.010	14.74	0.00	0	0.00
2025	On 02/05/2013	Bond Future			113.96085		113.96085	113.81184	113.81184			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	547.18000		0.54718	398.17000	0.39817	547.180		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.47544		112.47544	112.56494	112.56494				0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	870.96000		0.87096	960.46000	0.96046	870.960			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			118.69425		118.69425	118.78818	118.78818				0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,096.43000		1.09643	1,190.36000	1.19036	1,096.430			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			493.40500		493.40500	493.13700	493.13700				0.00	0	12.00
AL7T	On 01/08/2013	Index Future			499.85800		499.85800	499.58600	499.58600				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			506.97200		506.97200	506.69700	506.69700				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			438.86000		438.86000	438.27600	438.27600				0.00	0	1,017.00
ALBI	On 01/08/2013	Index Future			444.60000		444.60000	444.00800	444.00800				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			450.92800		450.92800	450.32700	450.32700				0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.54720		9.54720	9.52320	9.52320		8.36		17,929,641.60	1,878	24,070.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	1,037.20210		1.03720	1,013.20300	1.01320	1,037.202	27.62		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.00210		0.00000	0.00300	0.00000	0.002	27.62		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,228.60000		1.22860	1,204.60000	1.20460	1,228.600	24.80		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.00000		0.00000	0.00000	0.00000	0.000	24.80		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	1,178.60000		1.17860	1,154.60000	1.15460	1,178.600	25.54		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.00000		0.00000	0.00000	0.00000	0.000	25.54		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	1,128.60010		1.12860	1,104.60020	1.10460	1,128.600	26.27		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.00010		0.00000	0.00020	0.00000	0.000	26.27		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.59360		9.59360	9.57190	9.57190		9.06		15,368,947.20	1,602	12,724.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	853.86770		0.85387	832.82680	0.83283	853.868	11.05		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	10.26770		0.01027	10.92680	0.01093	10.268	11.05	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	844.15890		0.84416	823.12260	0.82312	844.159	11.00	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	10.55890		0.01056	11.22260	0.01122	10.559	11.00	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	863.58520		0.86359	842.53920	0.84254	863.585	11.10	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	9.98520		0.00999	10.63920	0.01064	9.985	11.10	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.64590		9.64590	9.62530	9.62530		10.05	7,234,425.00	750	6,000.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	475.91780		0.47592	462.66910	0.46267	475.918	9.95	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	130.01780		0.13002	137.36910	0.13737	130.018	9.95	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	106.17430		0.10617	104.54550	0.10455	106.174	11.87	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	760.27430		0.76027	779.24550	0.77925	760.274	11.87	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	798.98340		0.79898	781.73370	0.78173	798.983	10.11	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	43.08340		0.04308	46.43370	0.04643	43.083	10.11	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	790.25640		0.79026	773.06480	0.77306	790.256	10.10	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	44.35640		0.04436	47.76480	0.04776	44.356	10.10	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	781.56020		0.78156	764.42870	0.76443	781.560	10.09	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	45.66020		0.04566	49.12870	0.04913	45.660	10.09	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,162.84620		1.16285	1,143.76890	1.14377	1,162.846	11.12	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	16.94620		0.01695	18.46890	0.01847	16.946	11.12	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	878.82780		0.87883	861.07080	0.86107	878.828	10.18	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	32.92780		0.03293	35.77080	0.03577	32.928	10.18	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.69410		9.69410	9.67610	9.67610		10.83	581,646.00	60	1,777.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	476.84540		0.47685	467.43700	0.46744	476.845	10.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	252.74540		0.25275	261.33700	0.26134	252.745	10.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	471.25540		0.47126	461.97720	0.46198	471.255	10.69	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	257.15540		0.25716	265.87720	0.26588	257.155	10.69	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	482.48150		0.48248	472.94620	0.47295	482.482	10.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	248.38150		0.24838	256.84620	0.25685	248.382	10.67	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.74570		9.74570	9.73110	9.73110		11.40	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
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	563.63430		0.56363	556.38860	0.55639	563.634	11.15	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	317.93430		0.31793	325.28860	0.32529	317.934	11.15	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	558.34950		0.55835	551.19600	0.55120	558.349	11.16	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	322.64950		0.32265	330.09600	0.33010	322.650	11.16	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	568.95810		0.56896	561.62400	0.56162	568.958	11.14	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	313.25810		0.31326	320.52400	0.32052	313.258	11.14	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.14350		10.14350	10.08880	10.08880		12.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,940.80300		2.94080	2,889.93250	2.88993	2,940.803	13.00	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	47.30300		0.04730	51.13250	0.05113	47.303	13.00	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,893.97720		2.89398	2,843.24750	2.84325	2,893.977	12.96	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	50.47720		0.05048	54.44750	0.05445	50.477	12.96	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,847.32210		2.84732	2,796.73510	2.79674	2,847.322	12.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	53.82210		0.05382	57.93510	0.05794	53.822	12.93	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.95150		8.95150	8.99740	8.99740		11.41	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	312.50980		0.31251	357.71120	0.35771	312.510	16.23	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	1.00980		0.00101	0.31120	0.00031	1.010	16.23	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	302.64250		0.30264	347.75770	0.34776	302.643	16.08	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	1.14250		0.00114	0.35770	0.00036	1.143	16.08	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	292.79290		0.29279	337.81130	0.33781	292.793	15.92	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	1.29290		0.00129	0.41130	0.00041	1.293	15.92	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.03680		9.03680	9.08660	9.08660		11.82	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	264.23850		0.26424	295.91350	0.29591	264.238	11.80	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	167.43850		0.16744	149.31350	0.14931	167.438	11.80	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	258.70270		0.25870	290.01450	0.29001	258.703	11.80	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	171.90270		0.17190	153.41450	0.15341	171.903	11.80	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	253.24360		0.25324	284.19030	0.28419	253.244	11.80	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	176.44360		0.17644	157.59030	0.15759	176.444	11.80	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.13240		9.13240	9.18220	9.18220		13.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	366.69810		0.36670	395.23280	0.39523	366.698	13.30	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	324.29810		0.32430	303.03280	0.30303	324.298	13.30	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	361.95910		0.36196	390.28320	0.39028	361.959	13.31	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	329.55910		0.32956	308.08320	0.30808	329.559	13.31	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	357.26920		0.35727	385.37780	0.38538	357.269	13.32	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	334.86920		0.33487	313.17780	0.31318	334.869	13.32	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future				0.19960	0.19960	0.25720	0.25720			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future				0.04740	0.04740	0.08600	0.08600			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future				0.19650	0.19650	-0.18690	-0.18690			0.00	0	16,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future				0.22700	0.22700	-0.25030	-0.25030			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future				0.19910	0.19910	0.25410	0.25410			0.00	0	64,000.00
CF CANDO CACR	On 18/03/2013	Can-Do Future				0.11120	0.11120	0.16300	0.16300			0.00	0	65,200.00
CF CANDO CACV	On 14/06/2013	Can-Do Future				0.13580	0.13580	0.14460	0.14460			0.00	0	5,000.00
CF CANDO CACY	On 02/04/2013	Can-Do Future				22.93940	22.93940	18.16540	18.16540			0.00	0	15,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future				100.07700	100.07700	110.63160	110.63160			0.00	0	5,000.00
CF CANDO CADA	On 04/04/2013	Can-Do Future				0.03440	0.03440	0.03010	0.03010			0.00	0	30,000.00
CF CANDO CADB	On 09/04/2013	Can-Do Future				0.03910	0.03910	0.03460	0.03460			0.00	0	50,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future				9.66050	9.66050	9.72600	9.72600		12.29	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	520.61250		0.52061	586.38810	0.58639	520.613	18.49	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	0.11250		0.00011	0.38810	0.00039	0.113	18.49	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	510.62010		0.51062	576.42550	0.57643	510.620	18.27	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
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	0.12010		0.00012	0.42550	0.00043	0.120	18.27	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	500.63600		0.50064	566.46640	0.56647	500.636	18.15	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	0.13600		0.00014	0.46640	0.00047	0.136	18.15	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.78090		9.78090	9.85150	9.85150		12.94	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	381.10920		0.38111	429.37170	0.42937	381.109	12.50	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	140.20920		0.14021	117.87170	0.11787	140.209	12.50	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	375.02000		0.37502	422.83000	0.42283	375.020	12.52	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	144.12000		0.14412	121.33000	0.12133	144.120	12.52	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	368.99570		0.36900	416.35290	0.41635	368.996	12.53	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	148.09570		0.14810	124.85290	0.12485	148.096	12.53	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.91710		9.91710	9.98920	9.98920		13.54	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	417.06160		0.41706	455.23710	0.45524	417.062	13.42	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	339.96160		0.33996	306.03710	0.30604	339.962	13.42	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	412.52930		0.41253	450.31840	0.45032	412.529	13.44	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	345.42930		0.34543	311.11840	0.31112	345.429	13.44	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	408.04360		0.40804	445.44700	0.44545	408.044	13.46	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	350.94360		0.35094	316.24700	0.31625	350.944	13.46	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry			8.95150		8.95150	8.99510	8.99510		13.23	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Call	241.74210		0.24174	285.26110	0.28526	241.742	21.45	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Put	0.24210		0.00024	0.16110	0.00016	0.242	21.45	0.00	0	5,000.00
DACA	On 15/03/2013	Any day expiry	8.81	Call	143.07500		0.14307	186.09700	0.18610	143.075	18.03	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.81	Put	1.57500		0.00158	0.99700	0.00100	1.575	18.03	0.00	0	5,000.00
DACA	On 15/03/2013	Any day expiry	8.84	Call	114.34670		0.11435	156.84950	0.15685	114.347	17.00	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.84	Put	2.84670		0.00285	1.74950	0.00175	2.847	17.00	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Call	104.97280		0.10497	147.21120	0.14721	104.973	16.66	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Put	3.47280		0.00347	2.11120	0.00211	3.473	16.66	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Call	95.73770		0.09574	137.64770	0.13765	95.738	16.31	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Put	4.23770		0.00424	2.54770	0.00255	4.238	16.31	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
DAEU	On 21/11/2013	Any day expiry			12.34050		12.34050	12.40180	12.40180		14.37	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	804.64770		0.80465	822.48900	0.82249	804.648	13.71	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	354.14770		0.35415	310.68900	0.31069	354.148	13.71	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	799.14870		0.79915	816.74540	0.81675	799.149	13.73	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	358.64870		0.35865	314.94540	0.31495	358.649	13.73	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	793.68110		0.79368	811.03460	0.81103	793.681	13.74	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	363.18110		0.36318	319.23460	0.31923	363.181	13.74	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry			9.20630		9.20630	9.25120	9.25120		14.70	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.00	Call	206.30000		0.20630	251.37720	0.25138	206.300	14.70	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.00	Put	0.00000		0.00000	0.17720	0.00018	0.000	14.70	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.01	Call	196.30000		0.19630	241.41770	0.24142	196.300	14.70	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.01	Put	0.00000		0.00000	0.21770	0.00022	0.000	14.70	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.97	Call	236.30000		0.23630	281.29620	0.28130	236.300	14.70	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.97	Put	0.00000		0.00000	0.09620	0.00010	0.000	14.70	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.99	Call	216.30000		0.21630	261.34440	0.26134	216.300	14.70	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.99	Put	0.00000		0.00000	0.14440	0.00014	0.000	14.70	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			9.20120		9.20120	9.26000	9.26000		12.87	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,201.22750		1.20123	1,260.01950	1.26002	1,201.228	22.53	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.02750		0.00003	0.01950	0.00002	0.028	22.53	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,101.24020		1.10124	1,160.03160	1.16003	1,101.240	21.22	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.04020		0.00004	0.03160	0.00003	0.040	21.22	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Call	1,001.26000		1.00126	1,060.05250	1.06005	1,001.260	19.91	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Put	0.06000		0.00006	0.05250	0.00005	0.060	19.91	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	176.10620		0.17611	223.63300	0.22363	176.106	13.34	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	34.90620		0.03491	23.63300	0.02363	34.906	13.34	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	37.84890		0.03785	55.96850	0.05597	37.849	14.03	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	186.64890		0.18665	145.96850	0.14597	186.649	14.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.51	Call	14.73970		0.01474	23.25010	0.02325	14.740	15.26	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.51	Put	323.53970		0.32354	273.25010	0.27325	323.540	15.26	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	207.27480		0.20727	257.23020	0.25723	207.275	13.47	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	26.07480		0.02607	17.23020	0.01723	26.075	13.47	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	191.43150		0.19143	240.22440	0.24022	191.432	13.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	30.23150		0.03023	20.22440	0.02022	30.232	13.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	183.70170		0.18370	231.87450	0.23187	183.702	13.37	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	32.50170		0.03250	21.87450	0.02187	32.502	13.37	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry			9.20370		9.20370	9.23000	9.23000		12.97	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.22	Call	86.45630		0.08646	0.00000	0.00000	86.456	13.11	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.22	Put	102.75630		0.10276	0.00000	0.00000	102.756	13.11	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.23	Call	82.36590		0.08237	0.00000	0.00000	82.366	13.18	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.23	Put	108.66590		0.10867	0.00000	0.00000	108.666	13.18	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Call	78.43770		0.07844	0.00000	0.00000	78.438	13.25	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Put	114.73770		0.11474	0.00000	0.00000	114.738	13.25	0.00	30,000	30,000.00
DAUS	On 26/04/2013	Any day expiry			9.24090		9.24090	9.30230	9.30230		12.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	265.69690		0.26570	310.86570	0.31087	265.697	12.70	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	84.79690		0.08480	68.56570	0.06857	84.797	12.70	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	121.48080		0.12148	147.71560	0.14772	121.481	13.40	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	230.58080		0.23058	195.41560	0.19542	230.581	13.40	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	77.81960		0.07782	96.37310	0.09637	77.820	14.14	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	346.91960		0.34692	304.07310	0.30407	346.920	14.14	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	292.58800		0.29259	339.81240	0.33981	292.588	12.66	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	71.68800		0.07169	57.51240	0.05751	71.688	12.66	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	278.95490		0.27895	325.16710	0.32517	278.955	12.68	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	78.05490		0.07805	62.86710	0.06287	78.055	12.68	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	272.27860		0.27228	317.97340	0.31797	272.279	12.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	81.37860		0.08138	65.67340	0.06567	81.379	12.69	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 26/04/2013	Any day expiry	8.00	Call	1,241.41200		1.24141	1,302.80510	1.30281	1,241.412	15.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.51200		0.00051	0.50510	0.00051	0.512	15.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,141.68450		1.14168	1,203.05210	1.20305	1,141.684	15.10	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.78450		0.00078	0.75210	0.00075	0.785	15.10	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,042.10690		1.04211	1,103.42530	1.10343	1,042.107	14.55	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	1.20690		0.00121	1.12530	0.00113	1.207	14.55	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.28070		9.28070	9.34240	9.34240		13.11	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	191.25570		0.19126	219.17330	0.21917	191.256	13.31	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	260.55570		0.26056	226.77330	0.22677	260.556	13.31	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	139.78770		0.13979	161.44300	0.16144	139.788	13.95	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	369.08770		0.36909	329.04300	0.32904	369.088	13.95	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	351.45780		0.35146	395.60560	0.39561	351.458	12.65	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	110.75780		0.11076	93.20560	0.09321	110.758	12.65	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	345.09950		0.34510	388.80700	0.38881	345.099	12.67	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	114.39950		0.11440	96.40700	0.09641	114.400	12.67	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	338.81510		0.33882	382.08040	0.38208	338.815	12.68	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	118.11510		0.11812	99.68040	0.09968	118.115	12.68	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,184.14080		1.18414	1,245.57570	1.24558	1,184.141	14.18	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	3.44080		0.00344	3.17570	0.00318	3.441	14.18	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,085.48420		1.08548	1,146.83240	1.14683	1,085.484	13.75	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	4.78420		0.00478	4.43240	0.00443	4.784	13.75	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.31700		9.31700	9.37890	9.37890		13.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	401.97330		0.40197	443.28880	0.44329	401.973	12.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	144.97330		0.14497	124.38880	0.12439	144.973	12.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	252.87600		0.25288	282.69860	0.28270	252.876	13.54	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	285.87600		0.28588	253.79860	0.25380	285.876	13.54	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	196.75640		0.19676	219.69430	0.21969	196.756	14.11	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	389.75640		0.38976	350.79430	0.35079	389.756	14.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,127.42790		1.12743	1,188.35550	1.18836	1,127.428	13.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	10.42790		0.01043	9.45550	0.00946	10.428	13.70	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	414.34980		0.41435	456.33780	0.45634	414.350	12.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	137.34980		0.13735	117.43780	0.11744	137.350	12.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	408.12860		0.40813	449.78160	0.44978	408.129	12.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	141.12860		0.14113	120.88160	0.12088	141.129	12.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,224.80150		1.22480	1,285.95460	1.28595	1,224.801	14.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	7.80150		0.00780	7.05460	0.00705	7.801	14.03	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.34970		9.34970	9.41180	9.41180		13.69	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	166.64920		0.16665	184.12560	0.18413	166.649	15.20	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	616.94920		0.61695	572.32560	0.57233	616.949	15.20	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	381.36960		0.38137	418.36390	0.41836	381.370	13.35	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	221.66960		0.22167	196.56390	0.19656	221.670	13.35	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	376.14630		0.37615	412.79390	0.41279	376.146	13.38	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	226.44630		0.22645	200.99390	0.20099	226.446	13.38	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	370.98170		0.37098	407.28070	0.40728	370.982	13.40	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	231.28170		0.23128	205.48070	0.20548	231.282	13.40	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.35470		9.35470	9.41680	9.41680		13.75	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	253.54100		0.25354	278.83650	0.27884	253.541	14.27	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	408.84100		0.40884	372.03650	0.37204	408.841	14.27	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	469.14140		0.46914	510.94470	0.51094	469.141	13.12	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	164.44140		0.16444	144.14470	0.14414	164.441	13.12	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	463.12380		0.46312	504.59130	0.50459	463.124	13.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	168.42380		0.16842	147.79130	0.14779	168.424	13.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	313.01850		0.31302	344.68680	0.34469	313.018	13.75	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	308.31850		0.30832	277.88680	0.27789	308.318	13.75	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,268.60270		1.26860	1,329.20100	1.32920	1,268.603	14.07	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	13.90270		0.01390	12.40100	0.01240	13.903	14.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,172.62790		1.17263	1,232.79800	1.23280	1,172.628	13.79		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	17.92790		0.01793	15.99800	0.01600	17.928	13.79		0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	475.21600		0.47522	517.35420	0.51735	475.216	13.10		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	160.51600		0.16052	140.55420	0.14055	160.516	13.10		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.36100		9.36100	9.42320	9.42320		13.76		0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	443.32690		0.44333	482.26730	0.48227	443.327	13.26		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	192.32690		0.19233	169.06730	0.16907	192.327	13.26		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	454.83210		0.45483	494.35270	0.49435	454.832	13.22		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	183.83210		0.18383	161.15270	0.16115	183.832	13.22		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	449.05150		0.44905	488.28180	0.48828	449.052	13.24		0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	188.05150		0.18805	165.08180	0.16508	188.052	13.24		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.39370		9.39370	9.45610	9.45610		13.95		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	307.18060		0.30718	334.12770	0.33413	307.181	14.30		0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	423.48060		0.42348	388.02770	0.38803	423.481	14.30		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	211.55310		0.21155	230.65980	0.23066	211.553	15.33		0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	657.85310		0.65785	614.55980	0.61456	657.853	15.33		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	397.47630		0.39748	431.70590	0.43171	397.476	13.70		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	293.77630		0.29378	265.60590	0.26561	293.776	13.70		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	392.78040		0.39278	426.71440	0.42671	392.780	13.72		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	299.08040		0.29908	270.61440	0.27061	299.080	13.72		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	388.13300		0.38813	421.77240	0.42177	388.133	13.75		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	304.43300		0.30443	275.67240	0.27567	304.433	13.75		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,219.77480		1.21977	1,279.35550	1.27936	1,219.775	13.83		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	26.07480		0.02607	23.25550	0.02326	26.075	13.83		0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	421.69470		0.42169	457.41450	0.45741	421.695	13.58		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	267.99470		0.26799	241.31450	0.24131	267.995	13.58		0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.42900		9.42900	9.49150	9.49150		14.19		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	244.67650		0.24468	264.71720	0.26472	244.677	15.48		0.00	0	2,400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.88	Put	695.67650		0.69568	653.21720	0.65322	695.676	15.48	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	447.95290		0.44795	482.74300	0.48274	447.953	13.79	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	308.95290		0.30895	281.24300	0.28124	308.953	13.79	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	443.25080		0.44325	477.76500	0.47776	443.251	13.82	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	314.25080		0.31425	286.26500	0.28627	314.251	13.82	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	438.59120		0.43859	472.83320	0.47283	438.591	13.84	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	319.59120		0.31959	291.33320	0.29133	319.591	13.84	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	452.70320		0.45270	487.76730	0.48777	452.703	13.77	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	303.70320		0.30370	276.26730	0.27627	303.703	13.77	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.43280		9.43280	9.49540	9.49540		14.22	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	361.19700		0.36120	389.47000	0.38947	361.197	14.40	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	438.39700		0.43840	404.07000	0.40407	438.397	14.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	478.24420		0.47824	514.34800	0.51435	478.244	13.71	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	285.44420		0.28544	258.94800	0.25895	285.444	13.71	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	473.30640		0.47331	509.13500	0.50913	473.306	13.73	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	290.50640		0.29051	263.73500	0.26373	290.506	13.73	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	468.41450		0.46841	503.96870	0.50397	468.414	13.76	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	295.61450		0.29561	268.56870	0.26857	295.615	13.76	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,267.83700		1.26784	1,326.77970	1.32678	1,267.837	13.94	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	35.03700		0.03504	31.37970	0.03138	35.037	13.94	0.00	0	7,500.00
DAUS	On 22/10/2013	Any day expiry			9.46550		9.46550	9.52840	9.52840		14.38	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	447.61930		0.44762	478.99760	0.47900	447.619	14.29	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	392.11930		0.39212	360.59760	0.36060	392.119	14.29	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	422.84380		0.42284	452.58020	0.45258	422.844	14.44	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	427.34380		0.42734	394.18020	0.39418	427.344	14.44	0.00	3,000	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	246.06680		0.24607	263.14630	0.26315	246.067	16.14	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	850.56680		0.85057	804.74630	0.80475	850.567	16.14	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	456.26950		0.45627	488.12910	0.48813	456.269	14.24	0.00	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 22/10/2013	Any day expiry	9.39	Put	380.76950		0.38077	349.72910	0.34973	380.769	14.24	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	451.92450		0.45192	483.54290	0.48354	451.924	14.26	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	386.42450		0.38642	355.14290	0.35514	386.424	14.26	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.63000		9.63000	9.69390	9.69390		15.43	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	820.17650		0.82018	861.52550	0.86153	820.176	14.18	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	300.17650		0.30018	277.62550	0.27763	300.177	14.18	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	832.18630		0.83219	873.87760	0.87388	832.186	14.16	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	292.18630		0.29219	269.97760	0.26998	292.186	14.16	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	826.16700		0.82617	867.68710	0.86769	826.167	14.17	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	296.16700		0.29617	273.78710	0.27379	296.167	14.17	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.65360		9.65360	9.71670	9.71670		15.47	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	850.91650		0.85092	891.97350	0.89197	850.916	14.24	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	307.31650		0.30732	285.27350	0.28527	307.317	14.24	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	862.94180		0.86294	904.31890	0.90432	862.942	14.22	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	299.34180		0.29934	277.61890	0.27762	299.342	14.22	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	856.91360		0.85691	898.12880	0.89813	856.914	14.23	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	303.31360		0.30331	281.42880	0.28143	303.314	14.23	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.17329		113.17329	113.25899	113.25899			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	142.89000		0.14289	57.19000	0.05719	142.890		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.87369		88.22674	8.90517	87.96244				0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,046.48000		79.04648	78,782.18000	78.78218	79,046.480			0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.96504		89.38067	8.99748	89.11295				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	288.47000		0.28847	20.75000	0.02075	288.470			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	78,329.34000		78.32934	78,061.62000	78.06162	78,329.340			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			438.76700		438.76700	438.19300	438.19300				0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	57,770.00000		5.77700	52,030.00000	5.20300	57,770.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	57,670.00000		5.76700	51,930.00000	5.19300	57,670.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	57,570.00000		5.75700	51,830.00000	5.18300	57,570.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI			444.50500		444.50500	443.92400	443.92400				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	14,850.00000		1.48500	20,660.00000	2.06600	14,850.000			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	14,950.00000		1.49500	20,760.00000	2.07600	14,950.000			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	15,050.00000		1.50500	20,860.00000	2.08600	15,050.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI			450.83200	450.83200	450.24200	450.24200			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	48,420.00000	4.84200	42,520.00000	4.25200	48,420.000		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	48,320.00000	4.83200	42,420.00000	4.24200	48,320.000		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	48,220.00000	4.82200	42,320.00000	4.23200	48,220.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future			203.10900	203.10900	203.07100	203.07100			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			205.82000	205.82000	205.78100	205.78100			0.00	0	149.00
IGOV	On 07/11/2013	Index Future			208.81500	208.81500	208.77600	208.77600			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			549.53000	549.53000	550.07600	550.07600			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.12000		94.88000	5.11000	94.89000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.12000		94.88000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.11000		94.89000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.10000		94.90000	5.10000	94.90000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.14000		94.86000	5.14000	94.86000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.25000		94.75000	5.24000	94.76000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.35000		94.65000	5.35000	94.65000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.48000		94.52000	5.47000	94.53000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.64000		94.36000	5.63000	94.37000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.53800		7.53800	7.61290	7.61290		12.18		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	648.02410		0.64802	722.91350	0.72291	648.024	25.95		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.02410		0.00002	0.01350	0.00001	0.024	25.95		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	638.02640		0.63803	712.91490	0.71291	638.026	25.73		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.02640		0.00003	0.01490	0.00001	0.026	25.73		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	628.02880		0.62803	702.91650	0.70292	628.029	25.51		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.02880		0.00003	0.01650	0.00002	0.029	25.51		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.59520		7.59520	7.67410	7.67410		8.86		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	301.73410		0.30173	367.31560	0.36732	301.734	9.25		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	46.53410		0.04653	33.21560	0.03322	46.534	9.25		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	293.98630		0.29399	358.95640	0.35896	293.986	9.23		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	48.78630		0.04879	34.85640	0.03486	48.786	9.23		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	286.32390		0.28632	350.66540	0.35067	286.324	9.22		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	51.12390		0.05112	36.56540	0.03657	51.124	9.22		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.64400		7.64400	7.72220	7.72220		10.85		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	263.73070		0.26373	312.57720	0.31258	263.731	10.87	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	209.73070		0.20973	180.37720	0.18038	209.731	10.87	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	258.48810		0.25849	306.78800	0.30679	258.488	10.87	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	214.48810		0.21449	184.58800	0.18459	214.488	10.87	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	253.31290		0.25331	301.06580	0.30107	253.313	10.86	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	219.31290		0.21931	188.86580	0.18887	219.313	10.86	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200		427.80200		0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.87090		107.61877	6.87662		107.57683		161,428,155.00	1,500	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,230.97000		1.23097	1,189.03000	1.18903	1,230.970		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	1,303.19000		1.30319	1,261.25000	1.26125	1,303.190		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	1,375.35000		1.37535	1,333.41000	1.33341	1,375.350		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			6.92737		109.02629	6.93331		108.98377		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,556.47000		2.55647	2,513.95000	2.51395	2,556.470		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	2,625.84000		2.62584	2,583.32000	2.58332	2,625.840		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	2,695.15000		2.69515	2,652.63000	2.65263	2,695.150		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			5.39615		119.63159	5.41233		119.59227	1.67	0.00	0	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	226.74000		0.22674	213.24000	0.21324	226.740	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	363.31000		0.36331	389.13000	0.38913	363.310	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	237.40000		0.23740	223.40000	0.22340	237.400	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	349.63000		0.34963	374.95000	0.37495	349.630	1.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future	5.36	Call	248.38000		0.24838	233.88000	0.23388	248.380	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	336.28000		0.33628	361.10000	0.36110	336.280	1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.40580		121.19624	5.42416	121.15641		1.52	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,740.61000		91.74061	91,700.78000	91.70078	91,740.610	1.63	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	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.41901		116.11433	5.44039	116.07393		1.38	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	696.69000		0.69669	673.76000	0.67376	696.690	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	374.18000		0.37418	391.65000	0.39165	374.180	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	708.31000		0.70831	685.16000	0.68516	708.310	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	366.98000		0.36698	384.23000	0.38423	366.980	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	720.04000		0.72004	696.66000	0.69666	720.040	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	359.89000		0.35989	376.91000	0.37691	359.890	1.39	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			7.45348		129.72554	7.47972	129.46489		10.87	648,627.70	5	64,898.00
R186	On 02/05/2013	Bond Future	6.75	Call	190.47000		0.19047	177.07000	0.17707	190.470	10.64	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,468.50000		7.46850	7,715.75000	7.71575	7,468.500	10.64	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	1,758.83000		1.75883	1,662.38000	1.66238	1,758.830	10.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,392.52000		2.39252	2,556.72000	2.55672	2,392.520	10.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	1,804.16000		1.80416	1,705.77000	1.70577	1,804.160	10.84	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,337.73000		2.33773	2,499.99000	2.49999	2,337.730	10.84	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	1,850.22000		1.85022	1,749.88000	1.74988	1,850.220	10.85	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,283.78000		2.28378	2,444.09000	2.44409	2,283.780	10.85	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	2,862.51000		2.86251	2,724.29000	2.72429	2,862.510	10.92	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	1,416.69000		1.41669	1,539.12000	1.53912	1,416.690	10.92	0.00	0	2,830.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.75	Call	3,829.97000		3.82997	3,663.01000	3.66301	3,829.970	11.00	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	927.97000		0.92797	1,021.66000	1.02166	927.970	11.00	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.52277		126.13765	7.54991	125.87354		12.49	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	2,709.10000		2.70910	2,616.45000	2.61645	2,709.100	12.42	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,407.39000		5.40739	5,578.85000	5.57885	5,407.390	12.42	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	116,865.24000		116.86524	116,601.13000	116.60113	116,865.240	12.99	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	12.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.59839		127.93298	7.62654	127.66508		12.18	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,800.29000		11.80029	11,592.35000	11.59235	11,800.290	12.75	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,469.88000		1.46988	1,529.84000	1.52984	1,469.880	12.75	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,963.65000		7.96365	7,794.51000	7.79451	7,963.650	12.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,947.84000		2.94784	3,046.60000	3.04660	2,947.840	12.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,023.07000		8.02307	7,853.23000	7.85323	8,023.070	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,917.34000		2.91734	3,015.40000	3.01540	2,917.340	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,082.66000		8.08266	7,912.11000	7.91211	8,082.660	12.56	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,887.11000		2.88711	2,984.46000	2.98446	2,887.110	12.56	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			291.85245		291.85245	292.09269	292.09269			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	9,462.45000		9.46245	9,702.69000	9.70269	9,462.450		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	9,452.45000		9.45245	9,692.69000	9.69269	9,452.450		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	9,442.45000	9.44245	9,682.69000	9.68269	9,442.450		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			5.21510	108.71824	5.22061	108.70945		1.01	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	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,897.34000	1.89734	1,906.13000	1.90613	1,897.340	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,881.01000	1.88101	1,889.80000	1.88980	1,881.010	0.94	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	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,864.67000	1.86467	1,873.46000	1.87346	1,864.670	0.94	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.20247	105.73634	5.20906	105.72742		0.89	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,490.66000	68.49066	68,481.74000	68.48174	68,490.660	0.97	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	0.97	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.16518	107.24124	5.17346	107.23218		0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	110.64000	0.11064	108.67000	0.10867	110.640	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	522.18000	0.52218	529.27000	0.52927	522.180	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	113.92000	0.11392	111.90000	0.11190	113.920	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	514.46000	0.51446	521.50000	0.52150	514.460	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	117.26000	0.11726	115.19000	0.11519	117.260	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	506.80000	0.50680	513.79000	0.51379	506.800	0.78	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			219.73307	219.73307	219.90886	219.90886			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,693.07000	8.69307	8,868.86000	8.86886	8,693.070		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future	211.05	Call	8,683.07000		8.68307	8,858.86000	8.85886	8,683.070		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	8,673.07000		8.67307	8,848.86000	8.84886	8,673.070		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			5.86246		110.23829	5.87327	110.19502		3.87	0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	684.42000		0.68442	668.06000	0.66806	684.420	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	574.23000		0.57423	601.14000	0.60114	574.230	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	705.94000		0.70594	689.13000	0.68913	705.940	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	555.77000		0.55577	582.23000	0.58223	555.770	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	727.84000		0.72784	710.59000	0.71059	727.840	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	537.71000		0.53771	563.73000	0.56373	537.710	3.90	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.90064		111.68004	5.91221	111.63624		3.73	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,466.84000		98.46684	98,423.04000	98.42304	98,466.840	3.92	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	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.94759		109.10983	5.96012	109.06537		3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,378.45000		1.37845	1,357.50000	1.35750	1,378.450	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,157.21000		1.15721	1,180.72000	1.18072	1,157.210	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,880.31000		106.88031	106,835.85000	106.83585	106,880.310	3.79	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	3.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	879.35000		0.87935	864.24000	0.86424	879.350	3.57	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,726.72000		1.72672	1,756.07000	1.75607	1,726.720	3.57	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,340.73000		1.34073	1,320.18000	1.32018	1,340.730	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,190.33000		1.19033	1,214.24000	1.21424	1,190.330	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,359.34000		1.35934	1,338.59000	1.33859	1,359.340	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,173.51000		1.17351	1,197.22000	1.19722	1,173.510	3.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R203	On 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			6.13317		111.76694	6.14403	111.71325		5.14		0.00	0	6,027.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,291.31000		1.29131	1,265.08000	1.26508	1,291.310	5.22		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	519.13000		0.51913	546.59000	0.54659	519.130	5.22		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,323.24000		1.32324	1,296.49000	1.29649	1,323.240	5.22		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	502.05000		0.50205	528.99000	0.52899	502.050	5.22		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,355.56000		1.35556	1,328.29000	1.32829	1,355.560	5.23		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	485.39000		0.48539	511.81000	0.51181	485.390	5.23		0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.18167		109.20239	6.19316	109.14796		5.35		0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,318.89000		100.31889	100,264.46000	100.26446	100,318.890	5.60		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	5.60		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.23485		110.75665	6.24708	110.70144		4.98		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	3,999.43000		3.99943	3,959.59000	3.95959	3,999.430	5.20		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	611.02000		0.61102	626.39000	0.62639	611.020	5.20		0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,905.76000		1.90576	1,880.35000	1.88035	1,905.760	4.99		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,657.08000		1.65708	1,686.88000	1.68688	1,657.080	4.99		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,930.07000		1.93007	1,904.44000	1.90444	1,930.070	4.99		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,636.37000		1.63637	1,665.95000	1.66595	1,636.370	4.99		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,954.54000		1.95454	1,928.69000	1.92869	1,954.540	5.00		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,615.84000		1.61584	1,645.20000	1.64520	1,615.840	5.00		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future			5.24527		103.81889	5.25162	103.81457		0.41	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	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,276.30000		1.27630	1,280.62000	1.28062	1,276.300	0.38	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	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,269.35000		1.26935	1,273.67000	1.27367	1,269.350	0.38	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	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,262.40000		1.26240	1,266.72000	1.26672	1,262.400	0.38	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.18773		101.41492	5.19771	101.41053		0.29	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,416.81000		30.41681	30,412.42000	30.41242	30,416.810	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			4.94406		102.85831	4.96894	102.85387		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	7.65000		0.00765	7.10000	0.00710	7.650	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	124.74000		0.12474	128.63000	0.12863	124.740	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	7.91000		0.00791	7.34000	0.00734	7.910	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	123.20000		0.12320	127.07000	0.12707	123.200	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	8.17000		0.00817	7.59000	0.00759	8.170	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	121.67000		0.12167	125.53000	0.12553	121.670	0.13	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			6.38116		106.90161	6.39205	106.84139		6.35	0.00	0	7,274.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,172.13000		1.17213	1,149.03000	1.14903	1,172.130	6.42	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	847.27000		0.84727	884.39000	0.88439	847.270	6.42	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,203.11000		1.20311	1,179.47000	1.17947	1,203.110	6.42	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	823.16000		0.82316	859.74000	0.85974	823.160	6.42	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,234.54000		1.23454	1,210.36000	1.21036	1,234.540	6.43	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	799.54000		0.79954	835.58000	0.83558	799.540	6.43	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.43618		104.66335	6.44761	104.60234		6.73	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,092.16000		97.09216	97,031.15000	97.03115	97,092.160	7.05	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	7.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future			6.49272		106.15297	6.50477	106.09108		6.40		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,741.49000		2.74149	2,710.12000	2.71012	2,741.490	6.47		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,733.86000		1.73386	1,764.38000	1.76438	1,733.860	6.47		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,771.46000		2.77146	2,739.86000	2.73986	2,771.460	6.47		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,713.07000		1.71307	1,743.36000	1.74336	1,713.070	6.47		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,801.58000		2.80158	2,769.75000	2.76975	2,801.580	6.48		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,692.47000		1.69247	1,722.53000	1.72253	1,692.470	6.48		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.52377		102.05298	6.53460	101.98640		7.45		0.00	0	17,342.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,506.66000		1.50666	1,477.65000	1.47765	1,506.660	7.50		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	794.95000		0.79495	832.52000	0.83252	794.950	7.50		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,543.77000		1.54377	1,514.15000	1.51415	1,543.770	7.50		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	771.11000		0.77111	808.07000	0.80807	771.110	7.50		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,581.35000		1.58135	1,551.11000	1.55111	1,581.350	7.51		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	747.80000		0.74780	784.14000	0.78414	747.800	7.51		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.57508		103.38770	6.58637	103.32025		7.89		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,343.23000		94.34323	94,275.78000	94.27578	94,343.230	8.23		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	8.23		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.63276		101.46316	6.64459	101.39471		7.80		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,744.97000		5.74497	5,695.86000	5.69586	5,744.970	8.22		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	875.08000		0.87508	894.42000	0.89442	875.080	8.22		0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,056.48000		3.05648	3,023.09000	3.02309	3,056.480	7.93		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,151.33000		2.15133	2,186.39000	2.18639	2,151.330	7.93		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,088.95000		3.08895	3,055.31000	3.05531	3,088.950	7.93		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.80	Put	2,126.57000		2.12657	2,161.38000	2.16138	2,126.570	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,121.58000		3.12158	3,087.70000	3.08770	3,121.580	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,102.02000		2.10202	2,136.59000	2.13659	2,102.020	7.93	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.32320		79.56219	8.35445	79.29802		16.60	0.00	0	9,195.00
R209	On 02/05/2013	Bond Future	7.99	Call	833.77000		0.83377	776.56000	0.77656	833.770	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,737.69000		3.73769	3,944.65000	3.94465	3,737.690	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	858.39000		0.85839	799.74000	0.79974	858.390	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,672.78000		3.67278	3,878.30000	3.87830	3,672.780	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	883.41000		0.88341	823.31000	0.82331	883.410	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,608.42000		3.60842	3,812.49000	3.81249	3,608.420	16.49	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.39327		80.60277	8.42537	80.33520		16.90	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,653.66000		70.65366	70,386.09000	70.38609	70,653.660	17.50	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	17.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.47057		78.60552	8.50364	78.33406		18.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,567.64000		9.56764	9,366.88000	9.36688	9,567.640	19.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,762.27000		1.76227	1,832.97000	1.83297	1,762.270	19.41	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,089.70000		6.08970	5,933.45000	5.93345	6,089.700	18.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,527.73000		3.52773	3,642.94000	3.64294	3,527.730	18.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,135.16000		6.13516	5,978.20000	5.97820	6,135.160	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,495.11000		3.49511	3,609.61000	3.60961	3,495.110	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,180.76000		6.18076	6,023.09000	6.02309	6,180.760	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,462.75000		3.46275	3,576.54000	3.57654	3,462.750	18.90	0.00	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 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			164.22644		164.22644	164.35810	164.35810				0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,086.44000		3.08644	3,218.10000	3.21810	3,086.440			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	3,076.44000		3.07644	3,208.10000	3.20810	3,076.440			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	3,066.44000		3.06644	3,198.10000	3.19810	3,066.440			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			129.13349		129.13349	128.95596	128.95596				0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,443.49000		3.44349	3,265.96000	3.26596	3,443.490			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	3,433.49000		3.43349	3,255.96000	3.25596	3,433.490			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	3,423.49000		3.42349	3,245.96000	3.24596	3,423.490			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			136.37539		136.37539	136.48829	136.48829				0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	5,285.39000		5.28539	5,398.29000	5.39829	5,285.390			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future	131.10	Call	5,275.39000		5.27539	5,388.29000	5.38829	5,275.390		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	5,265.39000		5.26539	5,378.29000	5.37829	5,265.390		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			8.02249		91.67103	8.05372	91.39876		14.60	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,261.09000		1.26109	1,178.59000	1.17859	1,261.090	14.53	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,876.09000		2.87609	3,065.86000	3.06586	2,876.090	14.53	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,294.28000		1.29428	1,210.03000	1.21003	1,294.280	14.53	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,819.71000		2.81971	3,007.73000	3.00773	2,819.710	14.53	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,328.04000		1.32804	1,242.03000	1.24203	1,328.040	14.54	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,764.02000		2.76402	2,950.28000	2.95028	2,764.020	14.54	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.09208		92.86995	8.12420	92.59422		15.31	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,254.93000		82.25493	81,979.20000	81.97920	82,254.930	15.89	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	15.89	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.17043		90.65463	8.20357	90.37492		16.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,573.36000		6.57336	6,404.63000	6.40463	6,573.360	16.23	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,123.39000		3.12339	3,234.37000	3.23437	3,123.390	16.23	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,622.59000		6.62259	6,453.11000	6.45311	6,622.590	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,092.76000		3.09276	3,202.99000	3.20299	3,092.760	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,671.96000		6.67196	6,501.74000	6.50174	6,671.960	16.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,062.39000		3.06239	3,171.88000	3.17188	3,062.390	16.25	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			8.36640		81.15962	8.40772	80.79132		17.17	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,380.00000		72.38000	72,011.70000	72.01170	72,380.000	17.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.89	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.43400		82.22112	8.47645	81.84800		18.06	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	71,773.22000		71.77322	71,400.10000	71.40010	71,773.220	18.72	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	18.72	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			1.47940		1.47940	1.48900	1.48900		13.92	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,894.00000		0.18940	1,990.00350	0.19900	1,894.000	20.61	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.00000		0.00000	0.00350	0.00000	0.000	20.61	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,794.00000		0.17940	1,890.00360	0.18900	1,794.000	21.03	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.00000		0.00000	0.00360	0.00000	0.000	21.03	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,694.00000		0.16940	1,790.00360	0.17900	1,694.000	21.46	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	0.00000		0.00000	0.00360	0.00000	0.000	21.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.49000		1.49000	1.50030	1.50030		13.90	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,071.02790		0.10710	1,161.66580	0.11617	1,071.028	13.12	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	71.02790		0.00710	58.66580	0.00587	71.028	13.12	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	987.94790		0.09879	1,075.88880	0.10759	987.948	13.13	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	87.94790		0.00879	72.88880	0.00729	87.948	13.13	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	907.76990		0.09078	992.67200	0.09927	907.770	13.14	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	107.76990		0.01078	89.67200	0.00897	107.770	13.14	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.50230		1.50230	1.51270	1.51270		14.45	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	673.35600		0.06734	729.80770	0.07298	673.356	14.32	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	550.35600		0.05504	502.80770	0.05028	550.356	14.32	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	628.95990		0.06290	682.38430	0.06824	628.960	14.45	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	605.95990		0.06060	555.38430	0.05554	605.960	14.45	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	588.26180		0.05883	638.81630	0.06388	588.262	14.60	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	665.26180		0.06653	611.81630	0.06118	665.262	14.60	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :								1,685,927,938.06	194,973	2 137 255.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond	99.94188	13.22343	99.94188	13.19070			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	108.85858	26.29609	108.85858	26.23303			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.00011	9.06892	100.00011	9.04647			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	111.70673	8.68089	111.70673	8.65964			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.63261	7.47801	100.63261	7.45918			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.64155	7.57416	100.64155	7.55509			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.82069	8.00000	46.81055			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	11.52379	101.73855	11.49764			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	28.21182	105.29362	28.14597			0.00	0	12,451,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	48.92217	105.62267	48.80956			0.00	0	9,398,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.21222	100.96284	10.18643			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	15.18643	111.66393	15.14925			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	67.47178	100.00003	67.25645			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	99.21783	215.58145	98.67361			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	30.47995	134.94825	30.39092			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	3.28970	269.82094	3.27430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond	100.53123	27.72615	100.53123	27.65639			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	54.38672	100.25380	54.25466			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	14.46283	100.10451	14.42776			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	7.94743	100.10764	7.92815			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.12560	100.11256	7.10833			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.10228	100.11573	7.08505			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	25.38652	113.03853	25.32478			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	26.83346	102.88112	26.76678			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	38.00024	106.71879	37.91058			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	32.43058	101.43096	32.34924			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	27.41573	100.69530	27.34890			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.51478	101.53927	12.48336			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	17.52494	101.47729	17.48096			0.00	0	1,000,000.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.55769	101.61005	10.53117			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	68.80116	108.48706	75.36599			0.00	0	1,226,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	76.72950	101.57306	68.43820			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	81.40244	100.00000	81.15502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI01	On 31/03/2013	Spot Bond	215.26681	99.22741	215.26681	98.68388			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	46.61641	133.33110	46.48149			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.59637	122.14204	21.53886			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.08724	113.35700	10.16426			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.21816	100.00000	5.20609			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	18.46876	123.70523	18.41970			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	18.56784	102.18114	18.52097			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	12.11097	99.83242	12.08102			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	9.82612	99.82309	9.80183			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.30381	99.81405	12.73915			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.73143	106.48741	5.71756			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.33438	100.00000	26.27059			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.37182	165.75435	4.35701			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	14.74580	157.68318	14.69766			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.54913	170.05600	3.53689			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	4.16961	172.68858	4.15505			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	99.21905	215.54135	98.67491			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	99.21765	215.58717	98.67342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On 31/03/2013	Spot Bond	100.00000	102.86804	100.00000	102.59590			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.23005	71.58015	7.21936			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.23005	71.58015	7.21936			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.21274	84.61000	13.19057			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	20.56311	92.57000	20.52623			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.57398	100.05362	10.54778			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	18.35947	95.34000	18.32582			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	34.46046	100.00000	34.39508			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	17.12301	94.00000	17.09195			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	16.04891	94.99000	16.01958			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	24.31566	89.20000	24.27322			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	23.07269	90.02000	23.03134			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.90770	101.37010	9.88287			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.74546	101.21709	9.72106			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	30.72630	89.83000	30.67133			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	23.17800	136.93312	23.11168			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	26.07993	102.86000	26.02944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	96.69000	26.51228	96.69000	26.46223			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	25.47737	96.61000	25.42930			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	25.06161	96.38000	25.01442			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.79323	99.94804	8.77146			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	19.52721	121.81240	19.47679			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	80.59969	104.20000	80.42419			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	10.29233	101.30453	10.26655			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.63399	93.54000	22.59228			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	21.47600	92.85000	21.43665			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.16033	103.39542	2.15536			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.92802	149.61017	2.91906			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.58044	196.08295	2.57077			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.85638	95.40000	17.82337			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	75.90700	107.27000	75.73804			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.70955	94.09000	17.67677			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.23835	100.00000	9.22392			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.30497	100.00000	3.29859			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	12.79382	100.00000	12.76908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	114.69202	9.64425	114.69202	9.62052				0.00	0	4,524,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	26.09575	105.76936	26.03461				0.00	0	4,142,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	10.43716	102.79126	10.41341				0.00	0	3,356,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	8.82850	101.48825	8.80883				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	15.09935	110.44192	15.06331				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	125.04605	40.40542	125.04605	40.29467			1,500,552,600,000.00	12,000,000	6,000,000.00	
ABSI1	On 11/06/2014	Spot Bond	4.00000	122.11047	4.00000	122.08785				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	274.59193	3.25090	274.59193	3.23550			628,815,519,700.00	2,290,000	1,145,000.00	
ABSI3	On 31/01/2017	Spot Bond	123.88924	5.19556	123.88924	5.18134				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	2.74746	128.40915	2.73974				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	88.27211	99.53952	87.98849				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	106.13403	100.06620	105.84464				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	102.94020	100.07265	102.37418				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	27.42074	100.00000	27.35283				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	81.13336	100.53957	80.90056				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	95.05813	101.66199	94.81566				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	81.13336	100.53957	80.90056				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	90.90067	101.42690	90.67943				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027	On 20/05/2013	Spot Bond	102.82057	96.15596	102.82057	95.92592				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	22.02422	111.03772	21.97142				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	22.51474	100.83941	22.45794				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	22.73813	100.86237	22.68076				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	25.90336	101.18756	25.83780				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	68.04351	100.06785	67.82623				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	68.01346	100.06721	67.79627				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	22.29129	100.81643	22.23506				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.79198	54.43317	8.78152				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	57.97675	100.61624	57.83077				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	66.37839	99.86961	66.21421				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.95266	100.00000	20.91291				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.59394	100.00000	17.56056				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.59394	100.00000	17.56056				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	68.41407	100.07583	68.19559				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	19.46033	100.07969	19.41210				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	20.40350	100.08857	20.35293				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078	On 20/09/2015	Spot Bond	100.07573	19.03985	100.07573	18.99267			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	19.32395	100.07841	19.27607			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	19.44896	100.07959	19.40076			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.82439	103.08180	10.79956			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.82439	103.08180	10.79956			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.87442	103.10163	10.84948			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	18.81255	100.07361	18.76593			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.87442	103.10163	10.84948			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.77433	103.06198	10.74962			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	30.16960	79.64238	30.12122			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	33.00780	100.07204	32.92601			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	68.00614	100.07100	67.83763			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.72979	99.94507	16.68839			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	68.00614	100.07100	67.83763			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.93170	100.07684	9.90709			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	9.74127	100.07933	9.71713			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.68974	100.08039	9.66573			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	9.44068	100.07826	9.41729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099	On 20/12/2013	Spot Bond	100.06560	67.70335	100.06560	67.53561				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	10.54357	100.07361	10.51745				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	93.75040	101.31884	93.42877				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	11.69745	110.28658	11.66584				0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.06728	46.30540	100.06728	46.19066				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	53.24354	105.71996	53.11887				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	61.00663	100.99526	60.85251				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.32850	101.18059	8.30766				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.27561	102.01291	8.25474				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.47633	100.00000	10.45646				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	61.57874	101.04786	61.42481				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.59412	100.00000	4.58389				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.78198	100.00000	4.77128				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.74822	72.59933	14.72618				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.22965	127.83552	2.22356				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	2.31478	127.87043	2.30846				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.34796	100.07569	7.32975				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130	On 18/08/2014	Spot Bond	100.62321	39.74511	100.62321	39.64503			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	39.74511	100.62321	39.64503			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	61.57874	101.04786	61.42481			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	39.08003	100.51806	38.98172			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	31.33177	100.07299	31.25413			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	31.28784	100.07235	31.21031			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.12540	101.33418	7.10754			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.61330	100.41093	12.58264			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.11553	101.33457	7.09770			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	10.55069	103.90444	10.52633			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	10.59948	103.93140	10.57500			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	31.28092	100.22094	31.20330			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.59668	100.59173	11.56781			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.09842	99.93469	11.07096			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.37782	100.07603	7.35954			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	60.76022	100.93686	60.61180			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	44.48802	100.27790	44.37757			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	44.39153	100.06196	44.28153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL151	On 20/03/2017	Spot Bond	100.07446	9.77154	100.07446	9.74733				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	59.50388	100.76536	59.35386				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	22.02456	100.06587	21.96999				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.88406	100.06402	21.82983				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	22.15680	100.06760	22.10190				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.75219	100.07424	9.72802				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.41368	100.07047	9.39035				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	22.04936	100.06619	21.99472				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	22.14027	100.06739	22.08541				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	9.99472	102.65284	9.97187				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.60989	100.06844	16.56874				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	22.09068	100.06674	22.03594				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	46.19912	100.09530	46.08462				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.60753	100.18292	19.55889				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	44.48403	100.06691	44.37380				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.58976	108.26890	11.56224				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.72318	100.07386	9.69909				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL169		On 20/06/2017	Spot Bond	103.66222	5.11801	103.66222	5.10590		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	100.06728	22.13200	100.06728	22.07717		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	100.06735	22.14858	100.06735	22.09370		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	100.07626	9.65501	100.07626	9.63108		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	100.07891	7.73602	100.07891	7.71685		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	100.07361	7.24047	100.07361	7.22253		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	100.07223	66.17145	100.07223	65.96014		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	100.07839	31.47705	100.07839	31.39905		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	100.07574	22.54429	100.07574	22.48844		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	100.08155	10.13857	100.08155	10.11344		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	100.07626	9.65501	100.07626	9.63108		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	100.07944	7.78557	100.07944	7.76628		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	100.07796	8.87385	100.07796	8.85186		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	100.07839	7.27039	100.07839	7.25237		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	100.07515	11.02052	100.07515	10.99322		0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	100.07965	7.48462	100.07965	7.46607		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	100.08103	7.61392	100.08103	7.59506		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	100.06425	66.00731	100.06425	65.79653		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL190	On 20/09/2013	Spot Bond	100.06489	66.02441	100.06489	65.81358			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.45822	100.06989	16.41744			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.59130	100.07148	16.55019			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.54919	100.08134	7.53048			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.54919	100.08134	7.53048			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.67043	100.08737	10.64399			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.76632	100.07679	8.74460			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.59307	100.08652	10.56682			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.62208	100.08684	10.59575			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.67043	100.08737	10.64399			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.31383	85.50175	7.29946			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	7.71846	100.08315	7.69932			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	7.71846	100.08315	7.69932			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01872	100.00000	0.01867			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01805	100.00000	0.01800			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	6.45584	100.00000	6.42131			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL207	On 22/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.00000	1.03245	100.00000	1.01689			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	103.36428	103.67806	103.08794			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	100.00000	1.48012	100.00000	1.47653		6,200,000,000,000.00	62,000,000	53,000,000.00	
ADCP01	On 10/06/2013	Spot Bond	100.00000	83.67218	100.00000	83.48582			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.78379	100.00000	3.77432			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	27.62302	100.56844	27.55350			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	28.23160	100.63477	28.16051			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	28.63709	100.67892	28.56494			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.64729	101.20949	16.60562			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	17.40220	101.34649	17.35858			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	18.40672	101.52904	18.36051			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	8.51555	108.27946	8.49555			0.00	0	4,083,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	13.61074	124.59492	13.57457			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	34.15342	100.00000	34.06884			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	15.63713	115.64616	15.59840			0.00	0	9,008,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.64901	100.00000	32.56816			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.97393	100.00000	15.93838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.90342	154.79211	4.88763				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	42.71677	129.92747	42.59879				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	95.04561	101.15622	94.79608				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	12.05952	99.92565	12.02968				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	13.86276	112.23984	13.82887				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	21.66091	101.18527	21.60670				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.98333	101.23711	9.95834				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	65.81225	100.00000	65.64928				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.64003	100.00000	9.61589				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	24.42681	114.82122	24.36599				0.00	0	32,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.94984	99.81750	10.92277				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	77.52794	100.11329	77.31536				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	68.90476	103.73691	68.77544				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	32.02588	99.83571	31.94669				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	37.22454	105.24488	37.13817				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	15.04835	111.52726	15.01176				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On 03/02/2014	Spot Bond	100.88946	60.52222	100.88946	60.36947			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	19.99217	104.32215	19.94075			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	98.39009	99.81811	97.88116			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	22.58447	102.00706	22.52755			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	22.56704	101.95171	22.51019			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.86658	99.81798	15.82736			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	22.47123	101.94160	22.41461			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	15.08830	104.59763	15.04941			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	21.70513	99.81335	21.65147			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	21.70513	99.81335	21.65147			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	18.32529	99.81340	18.27998			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.95883	101.35805	18.91131			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	19.95661	102.22265	19.90621			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	22.58447	102.00706	22.52755			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	19.23259	102.70168	19.18381			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	13.20511	102.35327	13.17172			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	15.51379	99.82359	15.47544			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	15.51518	99.81671	15.47683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	99.81671	15.51518	99.81671	15.47683			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	34.16081	99.82722	34.07634			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	103.47748	99.86832	103.20408			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	20.92828	97.82330	20.87747			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	14.55465	103.70924	14.51742			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	15.92425	99.79214	15.88489			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	13.72519	100.04409	13.69119			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.76323	99.77076	1.75888			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	13.28178	92.33087	13.25116			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	65.83576	99.87024	65.62589			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	20.03366	99.83486	19.98413			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.62330	99.06007	10.59721			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.72198	99.81958	0.72020			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.61379	100.00000	1.60999			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.00000	1.04826	100.00000	1.04826			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	23.37639	104.16088	23.31636			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	21.30130	103.97505	21.24668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	106.00425	18.40857	106.00425	18.36055			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	15.75438	99.75847	15.71545			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.29710	99.75846	0.29637			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.15958	100.00000	0.15879			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.00000	0.10733	100.00000	0.10733			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.24786	100.00000	7.23411			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.67765	100.00000	22.62149			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.63920	100.00000	20.58810			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.74026	100.00000	12.70870			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.76797	100.00000	12.73599			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.40357	100.00000	15.36542			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.34692	100.00000	13.31388			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	34.42787	102.32067	34.34085			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	21.32750	102.37811	21.27356			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.32475	169.54509	2.31688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	150.32167	10.97835	150.32167	10.95078				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	5.06635	150.48996	5.05362				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.94767	105.72100	10.92217				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	41.81508	101.02420	41.70942				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	97.03140	101.68745	96.68673				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	58.52803	100.66680	58.38060				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	59.56736	100.64029	59.41733				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	97.02621	104.00756	96.67542				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	60.69371	100.90417	60.54049				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	103.64034	101.68177	103.36171				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.31799	100.33377	7.30021				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	31.07189	100.06919	30.99490				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	36.13401	100.00000	36.04352				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	78.67174	100.00000	78.51053				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	13.15727	101.11913	13.12437				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	13.20952	101.12772	13.17649				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.36623	101.15348	13.33279				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.88819	101.23934	13.85341			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	14.40953	101.32517	14.37341			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.86601	101.56516	15.82617			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.33208	100.00000	6.31640			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.57905	100.93890	10.55264			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.94792	100.99127	10.92057			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.10591	101.01372	11.07816			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.15856	101.02120	11.13068			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.78993	101.11093	11.76044			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.63042	101.23048	12.59879			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.96310	100.00000	3.95329			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.96310	100.00000	3.95329			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.64928	100.10441	9.62589			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.18313	100.11338	10.15844			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.32872	100.11583	10.30367			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	11.19149	107.76177	11.16531			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.76542	100.12316	10.73932			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.37138	100.13609	10.34622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	37.06056	110.26280	36.97076			0.00	0	4,777,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.14116	100.53667	8.12067			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	73.51424	96.69296	73.37135			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.54738	100.49749	14.51079			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.75105	100.00000	6.73415			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.09303	100.60117	7.07517			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.56641	100.49926	14.52977			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.88028	100.52855	14.84283			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	15.45062	100.58172	15.41173			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	17.82261	100.80214	17.77766			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.81220	101.17004	13.77725			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	83.20517	100.10916	83.02174			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	97.65313	100.17136	97.30872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR09	On 20/12/2013	Spot Bond	100.07370	66.38070	100.07370	66.21621			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	86.71712	100.27042	86.52225			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.82979	100.00000	9.80544			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	36.90036	112.83919	36.80927			0.00	0	3,520,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	19.50517	121.22515	19.45417			0.00	0	20,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.75666	101.55684	14.71961			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	41.40563	100.95576	41.30106			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	19.24796	108.79348	19.20182			0.00	0	8,464,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.44548	109.29382	11.41839			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.18401	101.38676	11.15566			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	12.18555	110.62195	12.15594			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	20.73485	100.52977	20.68268			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	14.49657	105.82127	14.46260			0.00	0	2,844,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.46226	100.81182	10.43587			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.44952	105.70562	11.42271			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	16.40447	100.97754	16.36303			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	9.92532	100.26196	9.90123			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.79985	123.26011	12.76613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	119.72199	12.45996	119.72199	12.42788				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	9.12863	123.54995	9.10480				0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	13.86530	100.40002	13.83159				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	17.61363	107.22537	17.57190				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	29.59524	100.86678	29.52057				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	46.93294	102.24997	46.81438				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	29.54043	102.59156	29.46559				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	21.21230	100.41408	21.16072				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	110.42213	100.11325	110.12091				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	40.77481	100.18762	40.67585				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	102.94020	100.07319	102.37418				0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	102.86804	100.00000	102.59590				0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	102.86804	100.00000	102.59590				0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	102.86804	100.00000	102.59590				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	102.86804	100.00000	102.59590				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	102.94020	100.07319	102.37418				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	102.94020	100.07319	102.37418				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116	On 31/08/2013	Spot Bond	100.53672	81.12068	100.53672	80.88793			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	102.96505	100.07373	102.39889		2,401,769,520,000.00	24,000,000	4,000,000.00	
CLN118	On 20/06/2013	Spot Bond	100.06833	102.71646	100.06833	102.15171		0.00	0	0.00	
CLN120	On 20/06/2013	Spot Bond	100.06400	102.51759	100.06400	101.95396		0.00	0	0.00	
CLN123	On 23/05/2013	Spot Bond	100.60353	87.81952	100.60353	87.61473		0.00	0	0.00	
CLN126	On 20/08/2015	Spot Bond	101.15466	25.58296	101.15466	25.51824		0.00	0	0.00	
CLN127	On 01/07/2013	Spot Bond	99.83222	97.67789	99.83222	97.33449		0.00	0	0.00	
CLN130	On 20/08/2015	Spot Bond	101.14186	25.45833	101.14186	25.39393		0.00	0	0.00	
CLN132	On 20/09/2013	Spot Bond	100.06829	68.03836	100.06829	67.82110		0.00	0	0.00	
CLN133	On 20/09/2013	Spot Bond	100.06451	67.86309	100.06451	67.64639		0.00	0	0.00	
CLN134	On 20/08/2015	Spot Bond	101.20948	26.11688	101.20948	26.05078		0.00	0	0.00	
CLN135	On 22/08/2013	Spot Bond	100.61649	82.45741	100.61649	82.20781		0.00	0	0.00	
CLN136	On 22/08/2013	Spot Bond	100.58787	82.37334	100.58787	82.12406		0.00	0	0.00	
CLN138	On 31/08/2013	Spot Bond	100.59448	81.34784	100.59448	81.11433		0.00	0	0.00	
CLN140	On 20/06/2013	Spot Bond	100.07482	103.01477	100.07482	102.44833		0.00	0	0.00	
CLN141	On 20/06/2013	Spot Bond	100.07103	102.84076	100.07103	102.27530		0.00	0	0.00	
CLN143	On 20/09/2013	Spot Bond	100.07206	68.21362	100.07206	67.99580		0.00	0	0.00	
CLN145	On 20/09/2013	Spot Bond	106.64650	76.74621	106.64650	76.56521		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147	On 19/04/2013	Spot Bond	103.71200	104.44045	103.71200	104.16843			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	73.90594	104.51633	73.73447			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	83.52904	100.85780	83.27415			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	48.43277	100.09542	48.31274			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	68.84790	100.79729	68.67620			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	68.84790	100.79729	68.67620			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	95.33951	101.28023	95.09653			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	29.07597	100.83563	29.00261			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.72092	100.00000	19.67208			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	19.50436	100.00000	19.45605			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	46.18876	100.00000	46.07310			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	46.18876	100.00000	46.07310			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	46.18876	100.00000	46.07310			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	46.18876	100.00000	46.07310			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	46.18876	100.00000	46.07310			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	46.18876	100.00000	46.07310			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	18.98287	100.07575	18.93584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN172	On 30/04/2014	Spot Bond	100.00000	46.18876	100.00000	46.07310			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	103.01669	100.04314	102.74404			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	103.66875	100.23356	103.39387			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	103.24770	100.08420	102.97433			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	103.24858	100.05746	102.97528			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.12618	100.00000	45.01443			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.08721	100.06980	13.05477			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	14.22593	100.15069	14.19142			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	12.14511	99.78582	12.11799			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.22593	100.15069	14.19142			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.86714	101.41261	13.83236			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	42.38813	100.22617	42.28523			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	50.26285	100.17009	50.13819			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.68013	108.36668	7.66178			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.21478	99.52839	15.17685			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.96648	108.34841	2.95921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond	102.60151	13.67994	102.60151	13.64919			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	43.59775	100.25498	43.49189			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.22593	100.15069	14.19142			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.22593	100.15069	14.19142			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.37835	107.96614	3.37018			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.07416	107.75628	8.05467			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.48666	100.11142	14.45075			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	98.64865	100.00002	98.38275			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	99.72659	100.07054	99.45466			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	99.44704	100.08593	98.90016			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	67.39917	100.10498	67.23212			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	30.12485	101.25895	30.04941			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	30.20217	101.27689	30.12652			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	15.90761	105.79026	15.87054			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	29.48146	101.32709	29.39837			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	30.32366	101.30689	30.24770			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.57913	101.18509	11.55016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN220	On 20/10/2016	Spot Bond	101.19643	11.57720	101.19643	11.54823			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	15.92301	105.99233	15.88585			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	15.92301	105.99233	15.88585			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	40.57288	107.65143	40.46792			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	40.75414	110.88445	40.64590			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	14.39524	104.90153	14.36193			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.50129	100.07790	11.47279			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.31910	100.08711	12.28858			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	83.11038	100.16277	82.90653			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	83.12636	100.16385	82.92247			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	29.84224	101.18605	29.76755			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	29.84224	101.18605	29.76755			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	50.55513	100.17539	50.42974			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	95.65236	101.40617	95.40831			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	95.65236	101.40617	95.40831			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	14.93800	100.16285	14.90176			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.59937	100.71861	10.57266			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.15346	100.07925	10.12830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On 24/02/2015	Spot Bond	100.51081	27.57745	100.51081	27.50808				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.86604	100.54638	10.83870				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	10.21671	103.07581	10.19327				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	10.21671	103.07581	10.19327				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	27.50810	100.51075	27.43890				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	27.52425	100.51227	27.45501				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.37974	99.62826	15.34136				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.07479	100.86363	15.03675				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	26.27767	100.17567	26.17405				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.79413	100.84631	14.75680				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.77514	99.94994	21.72124				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.77514	99.94994	21.72124				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.77514	99.94994	21.72124				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	21.77514	99.94994	21.72124				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.77514	99.94994	21.72124				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	21.92286	99.94850	21.86859				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.38871	99.94597	9.36547				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257	On 26/03/2017	Spot Bond	99.94597	9.38871	99.94597	9.36547			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.38871	99.94597	9.36547			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.38871	99.94597	9.36547			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.38871	99.94597	9.36547			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.43655	99.94556	9.41319			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	9.03617	110.57517	9.01422			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	46.02930	100.09271	45.91523			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	39.61140	100.59304	39.51168			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	99.33019	99.85267	99.06916			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	54.55327	100.09928	54.42100			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	54.55327	100.09928	54.42100			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.06374	101.01926	10.03831			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.15429	100.09028	11.12664			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.32760	100.79299	14.29146			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.60439	100.10632	12.57315			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.50985	100.07520	9.48628			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.46149	100.07467	9.43805			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.51033	100.07203	9.48676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	100.58176	9.21976	100.58176	9.19655				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.68354	100.62464	10.65663				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.65666	100.62450	10.62983				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.49098	100.07182	9.46746				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	24.69263	100.10367	24.63143				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.29168	100.32695	9.26910				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	22.04090	100.05044	21.98630				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.70493	99.94992	21.65121				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.63552	100.07255	16.59430				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.38024	100.08473	10.35452				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.38024	100.08473	10.35452				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.38024	100.08473	10.35452				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.38024	100.08473	10.35452				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.79064	100.79550	9.76595				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.43661	100.46527	9.41340				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.48964	99.93367	10.46367				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.48964	99.93367	10.46367				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	99.93449	10.39393	99.93449	10.36821			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	12.21519	99.84728	12.18498			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.39393	99.93449	10.36821			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	12.30514	99.84633	12.27471			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.79135	100.08705	1.78691			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	12.21519	99.84728	12.18498			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	12.24547	99.84728	12.21519			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	12.30514	99.84633	12.27471			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.67552	100.00000	5.66146			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.77348	100.00000	5.75918			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.79143	100.08579	1.78700			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.79698	100.00000	1.79253			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.79698	100.00000	1.79253			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.79698	100.00000	1.79253			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN310	On 20/03/2018	Spot Bond	100.00000		1.04491	100.00000	1.04158			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000		1.04491	100.00000	1.04158			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000		1.04361	100.00000	1.03898			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000		0.01754	100.00000	0.01749			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.54000		102.25158	9.54000	102.20651			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000		99.73331	10.07000	99.49840			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.00000		2.33339	100.00000	2.30987			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.00000		0.01074	100.00000	0.01050			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.00000		0.01703	100.00000	0.01697			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	100.00000		2.32474	100.00000	2.31242			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.00000		0.94843	100.00000	0.94403			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.81000		100.51875	8.81000	100.42852			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000		21.25481	100.00000	21.20724			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		21.25481	100.00000	21.20724			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491		0.73056	35.42491	0.72990			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722		97.88624	156.72722	97.48815			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494		152.64298	156.52494	152.01135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On 30/04/2013	Spot Bond	100.90305	92.28098	100.90305	92.05297			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	92.28098	100.90305	92.05297			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.51560	164.96027	5.49448			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	97.35371	98.96405	97.11731			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	97.37267	98.95402	97.13624			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.40672	100.00000	13.37425			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
CLN78	On 19/04/2013	Spot Bond	102.57148	100.78046	102.57148	100.52062			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.59843	127.81539	9.57240			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00010	150.32167	0.00010			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	21.74409	80.28000	21.70901			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.79684	80.11138	21.76173			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.33862	101.51920	12.30765			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.33862	101.51920	12.30765			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.64405	100.07895	11.61519			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.11145	100.07296	11.08393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.75220	100.07419	9.72803				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	94.65188	101.51807	94.32432				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.84844	100.07839	9.82403				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.31707	101.17107	10.29126				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	1.04349	100.00000	1.03875				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	14.71620	112.14249	14.68064			897,139,920,000.00		8,000,000	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	99.09690	102.77374	98.84547				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	12.05093	104.83082	12.02306				0.00	0	8,000,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	13.02532	123.34967	12.99098				0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	20.85378	109.68398	20.80374				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	116.79754	9.19352	116.79754	9.17019				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	27.35964	100.46415	27.29161				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.56453	100.49279	10.53795				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	27.29570	100.39083	27.22934				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	21.08498	100.94063	21.03174				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL014	On 13/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	101.68476	100.00000	101.41717			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	101.18472	101.22658	100.91602			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	15.80897	100.00000	15.76981			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	98.50402	6.86000	100.71852			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	92.25286	100.00000	92.02618			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	46.49527	102.15380	46.37791			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	25.99920	102.26580	25.93351			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	66.46138	102.03232	66.29380			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	71.90197	105.76710	71.75961			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	18.71578	127.91650	18.66501		10,927,778,678.50	85,429	14,351,143.00	
DV22	On 07/02/2020	Spot Bond	116.63462	9.13176	116.63462	9.10861		255,079,913,940.00	2,187,000	49,417,518.00	
DV23	On 27/02/2023	Spot Bond	119.62218	8.81231	119.62218	8.78951		3,576,344,315.46	29,897	102,457,049.00	
E170	On 01/08/2020	Spot Bond	146.45461	10.62672	146.45461	10.59450		780,294,052,072.90	5,327,890	28,345,000.00	
EDC01	On 04/04/2016	Spot Bond	104.01633	18.55447	104.01633	18.50687		0.00	0	12,000,000.00	
EFC01	On 31/08/2014	Spot Bond	100.57434	34.12511	100.57434	34.04201		0.00	0	0.00	
EFC02	On 31/08/2015	Spot Bond	100.62205	13.90195	100.62205	13.86808		0.00	0	0.00	
EFC03	On 31/08/2016	Spot Bond	100.65378	5.66140	100.65378	5.64760		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond	100.68546	2.30437	100.68546	2.29875			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	13.13801	128.03785	13.10235			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.64500	118.61342	1.64500	118.59899			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.45109	104.49020	2.44521		2,309,233,420,000.00		22,100,000	308,000,000.00
EMM01	On 28/07/2020	Spot Bond	117.22671	10.33461	117.22671	10.30830			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	9.32809	117.96601	9.30462			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.80800	108.44717	12.77738			0.00	0	8,000,000.00
EPF001	On 19/08/2015	Spot Bond	100.61804	20.24089	100.61804	20.18992			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	59.49913	100.74391	59.34915			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	33.41003	100.00000	33.32910			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	54.64882	100.00000	54.51197			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	93.26159	100.00000	93.03017			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	88.82863	100.00000	88.61864			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	31.02525	124.62183	30.93997			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	27.25649	105.65441	27.19269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	106.40064	20.44102	106.40064	20.38752			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.04838	101.27791	11.02071			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	28.82793	100.72291	28.75527			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	40.12131	100.66122	40.02024			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.32417	100.64003	7.30572			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	40.67277	100.73714	40.57025			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	8.12265	100.71039	8.10217			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	83.48777	100.58516	83.23124			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	39.74198	100.60896	39.64191			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	20.43331	100.62801	20.38185			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	83.49552	100.58802	83.23896			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.73795	100.58833	6.72099			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	7.05777	100.61654	7.04000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	18.80144	107.62781	18.75725		79,644,579,400.00		740,000	6,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	12.59580	115.04070	12.56439		39,217,374,630.00		340,900	158,962,300.00
ES23	On 25/01/2023	Spot Bond	123.79417	9.30875	123.79417	9.28401		14,855,300,400,000.00		120,000,000	83,012,042.00
ES26	On 02/04/2026	Spot Bond	101.89369	11.26855	101.89369	11.24308		8,633,859,928,460.00		84,734,000	28,947,000.00
ES33	On 15/09/2033	Spot Bond	8.82500	87.62456	8.85500	87.34983		193,338,100,000.00		21,908,000	648,779,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	100.52379	20.28112	100.52379	20.23010				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	63.85784	101.23849	63.69795				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	49.96279	100.14918	49.96278				0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			28,400,000,000,000.00	284,000,000	250,000,000.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.45693	100.00000	11.42823				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.14911	100.00000	11.12119				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	84.17672	100.72700	83.91617				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	84.24139	100.75346	83.98058				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	84.44829	100.83807	84.18667				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	84.56465	100.88562	84.30256				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	34.09898	106.83968	34.01975				0.00	0	14,714,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.93397	102.29365	10.90918				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.20212	100.22508	11.17493				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.09176	100.22502	8.07212				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.60220	101.16350	11.57318				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	8.10919	101.09860	8.08935				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	14.08436	109.77327	14.05054				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.98175	98.22086	10.95499			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	61.14000	100.00000	60.99852			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	99.21399	215.70757	98.66949			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	78.88074	105.50847	78.70811			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.80079	127.58470	2.79296			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.25862	273.62971	3.24322			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.92360	149.98730	2.91463			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.54886	199.45863	2.53919			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	19.68474	121.07209	19.63416			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.11132	100.00000	25.05604			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.11132	100.00000	25.05604			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.83933	52.69690	3.83488			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.58354	33.20196	3.58073			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.85861	31.98407	3.85568			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	63.68946	100.00000	63.36729			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	46.24841	100.55103	46.14502			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	93.00422	101.09338	92.77348			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.64489	100.83125	14.60795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC103	On 20/03/2014	Spot Bond	100.12935	48.04123	100.12935	47.92213				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	45.29244	100.07866	45.18019				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.32482	100.80714	14.28869				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.32482	100.80714	14.28869				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.71797	100.52930	9.69432				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.13472	100.79281	14.09907				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.15437	100.08975	11.12673				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	86.97561	100.50743	86.77434				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	14.63420	100.15766	14.59870				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.89727	100.07580	9.87274				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.69024	100.08460	10.66376				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	46.43220	100.10209	46.31712				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.72857	98.00000	9.70134				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.42774	100.00000	9.40083				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	14.49179	100.15523	14.45663				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.67043	100.08737	10.64399				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.50736	100.10732	12.47636				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC120	On 20/06/2017	Spot Bond	100.11620	13.32895	100.11620	13.29590			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.25461	100.08283	10.22920			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.02584	102.36455	10.99796			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.47895	100.12857	14.44305			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.52538	100.08579	10.49929			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.22662	100.00000	7.20599			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.07264	100.10168	11.04520			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	12.93845	100.12161	12.90637			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.15415	100.09179	10.12899			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	10.74044	100.09811	10.71382			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.36217	100.11547	12.33152			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	11.57091	100.10701	11.54222			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	12.84077	100.12057	12.80895			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	13.54396	100.12805	13.51038			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.33287	100.11516	12.30230			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	11.99098	100.11151	11.96126			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	10.88700	100.09968	10.86002			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	10.71113	100.09779	10.68458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138	On 20/09/2017	Spot Bond	100.12327	13.09471	100.12327	13.06225			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	12.94821	100.12172	12.91612			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	12.54776	100.11745	12.51665			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.11425	100.12348	13.08174			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.32667	100.10439	11.29859			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.19324	100.09221	10.16798			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	8.78587	100.07700	8.76410			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	13.67091	100.12940	13.63702			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	32.43597	100.09221	32.35558			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	19.34094	100.10419	19.29299			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.42640	100.72629	13.39256			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	18.92413	100.09926	18.87723			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	9.56779	100.08547	9.54408			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.43793	98.00000	1.43390			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.66552	100.08652	9.64157			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	8.89339	100.07817	8.87136			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.15729	100.08103	9.13461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC155	On 20/12/2017	Spot Bond	100.10890	11.74675	100.10890	11.71764			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	62.65604	100.20368	62.45573			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	37.43115	100.21459	37.34029			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	65.44679	100.20368	65.23755			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	37.34608	100.19795	37.25545			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.79184	100.07944	1.78740			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.58709	100.38297	0.58567			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	1.04372	100.00000	1.03920			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	60.19075	100.00000	59.85590			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	60.19075	100.00000	59.85590			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	1.03560	100.00000	1.02308			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	46.68419	100.57737	46.57981			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	43.15331	101.33365	43.04517			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	25.31920	100.08266	25.25645			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	19.72169	100.08218	19.67281			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	62.37361	101.28616	62.21738			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.99887	98.45245	9.97498			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	94.01449	101.29693	93.69091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	100.06887	44.76595	100.06887	44.65503			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.44132	101.11641	10.41521			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.76119	115.36587	5.74671			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.08149	100.08387	12.05155			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.16707	100.08483	12.13693			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.41347	115.54905	4.40237			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	31.85627	113.64754	31.79008			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	4.04944	115.36587	4.03926			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.87355	117.71276	5.85855			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.46329	118.00209	10.44097			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.53599	101.27177	11.50710			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.44572	100.00000	17.40346			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.13029	100.20020	17.08872			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	15.60248	100.17418	15.56462			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.01314	4.73000	108.99080			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	15.79230	100.17741	15.75398			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.97831	100.07144	10.95110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	100.08326	12.02443	100.08326	11.99463			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	34.03977	100.11237	33.95539			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.43162	100.09907	13.39833			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.07035	100.09502	13.03796			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	99.72660	100.06298	99.45470			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	99.72659	100.06521	99.45469			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	99.72661	100.06023	99.45472			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	99.72661	100.06131	99.45471			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.31310	100.08049	10.28755			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	14.84306	100.16123	14.80706			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.30343	100.08038	10.27790			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	25.02685	97.80179	24.96609			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.32721	100.16949	15.29002			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.72488	100.83728	14.68774			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	87.46979	99.94942	87.18957			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	88.54900	101.49845	88.26155			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	87.56740	99.46188	87.28804			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	88.34043	103.49133	88.04887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On 02/08/2013	Spot Bond	97.69123	87.87936	97.69123	87.60328				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	87.51198	100.87998	87.22938				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	87.79366	101.02852	87.50979				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	88.13959	101.21079	87.85417				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	88.35673	101.32512	88.07033				0.00	0	0.00
FRJ15	On 14/03/2015	Spot Bond	144.28965	18.30499	144.28965	18.24963				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	80.36728	100.90946	80.13668				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	42.24558	103.60434	42.13760				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	21.99049	101.69223	21.93521				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	16.24622	103.43851	16.20476				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	10.01948	102.25429	9.99416				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.24827	101.76484	8.22730				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.94253	100.00000	14.91418				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.35873	261.70847	3.34332				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	3.26055	273.38978	3.24515				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.40285	256.75899	3.38745				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.53923	123.65104	2.53249				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On 27/10/2020	Spot Bond	101.04016	7.72319	101.04016	7.70388			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.81225	123.78317	2.80456			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.92487	101.29456	13.88999			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.90256	101.45459	11.87270			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	87.93945	101.10626	87.65493			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.59483	100.92257	7.57566			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	65.92878	100.00005	65.76551			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.41975	98.38735	2.41423			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	102.01342	101.21006	101.73966			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	99.18479	100.00000	98.91599			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	86.51422	100.42877	86.31369			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.83242	100.00000	0.83033			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.72879	104.97509	11.69912			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	84.64297	100.28475	84.45145			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	83.90523	100.19981	83.71722			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.28673	100.80772	7.26834			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.57462	101.07593	15.53653			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.11298	100.44759	8.09324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS75	On 13/06/2014	Spot Bond	100.17395	37.17518	100.17395	37.08499				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.09453	100.76967	14.06015				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	41.85733	100.98200	41.75277				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	85.64993	100.85889	85.37864				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	14.26531	102.64440	14.22914				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	61.12549	100.85054	60.97297				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.96554	108.09035	2.95829				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	10.78031	101.11747	10.75305				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	54.60920	100.16642	54.47671				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	34.77526	107.16699	34.69426			26,398,980,481,650.00	246,335,000	247,800,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	24.63843	108.33117	24.58054				0.00	0	1,305,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	12.16843	107.16932	12.14008				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	9.71784	109.08100	9.69488				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	14.10521	117.62764	14.06940				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	11.41113	108.91524	11.38376				0.00	0	1,745,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.67862	118.59653	11.64878				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	9.24541	109.40010	9.22315				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	86.57971	12.57688	86.57971	12.55204			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.93179	100.55204	15.89301			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	17.06310	101.32185	17.02035			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	22.48068	101.40666	22.42431			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	15.59144	107.64302	15.55460			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	89.68059	100.00000	89.46078			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	99.73016	98.75737	99.46178			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.38592	101.20169	8.36492			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.41874	101.57032	10.39258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.52258	100.58455	8.50136			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.68870	100.59878	8.66706			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	9.00975	100.62628	8.98732			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.36417	100.00000	2.35808			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.40810	100.66039	9.38466			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.96101	100.70773	9.93619			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	26.87939	100.25900	26.81412			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.37879	101.08226	12.34750			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	16.70871	101.25499	16.66688			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.85133	100.11004	11.82259			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	29.16683	101.64234	29.09355			0.00	0	100,000.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.09910	100.23736	8.07943			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.09907	99.99999	11.07158			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	21.67801	101.18024	21.62376			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.82814	100.20054	8.80671			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	94.68954	101.50868	94.44773			0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.50868	94.68954	101.50868	94.44773			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00070	100.00000	50.00069			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	82.66088	100.00000	82.49149			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	91.54242	101.18125	91.23610			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	21.92146	101.21718	21.86659			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	22.21822	107.10005	22.15972			0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.59173	94.82148	101.59173	94.57915			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	91.61284	101.22625	91.30617			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	22.25117	101.28016	22.19544			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	20.01815	117.06290	19.96114			0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.69896	94.99211	101.69896	94.74910			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	91.73958	101.30724	91.43226			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	22.67474	101.36111	22.61791			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	20.93702	114.94363	20.87835			0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	102.07916	95.59653	102.07916	95.35114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E3	On 19/07/2013	Spot Bond	101.41519	91.90853	101.41519	91.60036			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	23.19191	101.46001	23.13373			0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	102.24978	95.95735	102.24978	95.71065			0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.77072	96.83802	102.77072	96.58789			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	9.23339	120.49879	9.20937		36,149,637,000.00		300,000	33,910,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.21637	278.97229	3.20097		512,751,069,020.00		1,838,000	90,919,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.21256	279.46415	3.19716			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.43963	109.78196	9.41683			0.00	0	29,126,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.41602	110.08516	9.39322			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.15000	113.17541	1.17000	112.92333		34,500,000,000.00		30,000,000	306,200,000.00
I2038	On 31/01/2038	Spot Bond	1.85000	111.70031	1.85000	111.68607			0.00	0	54,000,000.00
I2050	On 31/12/2050	Spot Bond	1.98000	117.87610	1.98000	117.86068			0.00	0	170,000,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	26.57881	94.50000	26.53041			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.22524	111.10415	25.16475			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	26.41262	101.98179	26.34750			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	21.82729	100.56090	21.77297			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	95.24120	99.93156	94.74025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18		On 10/12/2013	Spot Bond	100.23834	55.33495	100.23834	55.20061		0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	100.38793	54.71767	100.38793	54.58466	2,509,698,250,000.00	25,000,000	25,000,000.00	
IBL20		On 15/03/2014	Spot Bond	104.99431	48.19104	104.99431	48.08065		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	110.23108	15.33267	110.23108	15.29613		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	114.54738	9.80316	114.54738	9.77906		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	103.99743	48.31616	103.99743	48.20514		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	101.06758	42.15902	101.06758	42.05363		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.58995	39.50430	100.58995	39.40486		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	111.22906	32.34391	111.22906	32.26252		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	108.02289	13.01918	108.02289	12.98815		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	100.81617	28.50819	100.81617	28.43628		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	100.86946	10.75915	100.86946	10.73199		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	123.12082	3.81416	123.12082	3.80406		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	127.68743	2.46367	127.68743	2.45696		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	99.85267	22.80221	99.85267	22.74582		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	99.84531	10.49391	99.84531	10.46796		0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	108.72274	13.19331	108.72274	13.16188		0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	100.33316	18.98838	100.33316	18.94224		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond	100.11008	8.79766	100.11008	8.77633				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	15.27325	100.65809	15.23478				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	10.30206	102.66026	10.27863				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.75930	99.50921	8.73978				0.00	0	140,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	95.63702	100.00000	95.40767				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00157	100.00000	0.00157				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	24.25837	100.89947	24.20398				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	24.25837	100.89947	24.20398				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.37467	101.97863	9.35335				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	9.19922	100.89947	9.17860				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.05382	4.00000	100.04306			4,000,000,000,000.00	000,000,000	500,000,000.00	
IDW001	On 30/06/2016	Spot Bond	100.90751	16.73108	100.90751	16.68932				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	16.48244	100.84756	16.44132				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	16.71344	99.83295	16.67212				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	22.36349	114.58662	22.30790				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	30.89101	99.86601	32.59664				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	30.89101	99.86601	32.59664				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond	100.72296	10.31217	100.72296	10.28618			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.38197	100.00000	7.36409			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	90.00575	101.81841	89.70691			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	86.17621	101.39919	85.90029			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	84.31106	101.19088	84.04747			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.05208	103.56174	25.99307			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	80.89365	100.41740	80.65281			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	58.39934	100.58388	58.25234			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.00000	54.97636	100.00000	54.84172			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	93.87203	101.41671	93.64793			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	18.12024	101.24311	18.07436			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	50.33068	98.68599	99.73036			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND316	On 16/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	1.03209	100,000.00000	1.00371			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND333	On 09/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND351	On 17/12/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	87.64621	100.81810	87.36241				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	87.15596	100.00000	86.89024				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	88.77505	100.70818	88.56589				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	19.18895	101.98370	19.14059				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	19.00421	106.31357	18.95450				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	18.25401	104.39662	18.20704				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.34359	99.99991	8.32292				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	29.08259	100.36848	29.01190				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.08179	100.00021	10.05683				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	52.77251	100.00000	52.77250				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.97819	6.50000	102.96010				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	98.93820	101.36114	98.67513				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	96.37361	101.10456	96.12395				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.42867	100.08473	10.40284				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	31.02613	101.44140	30.94832				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	84.22992	100.25042	84.04067				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING170	On 18/03/2013	Spot Bond	100.08567	52.61497	100.08567	52.61496			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	52.64353	100.07206	99.72658			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	86.13920	100.38408	85.94100			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	80.64968	100.38408	80.41035			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.99473	100.00000	21.93965			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.07662	100.00000	14.04138			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	83.45320	100.27920	83.26734			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	80.03005	100.08647	79.85481			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	97.09741	100.00000	96.75187			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	96.10545	100.00000	95.69298			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	93.44865	100.00000	93.21619			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	54.96737	100.00000	54.82817			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	54.96737	100.00000	54.82817			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	55.30568	100.00000	55.15353			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	55.71070	100.00000	55.54296			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	83.90805	100.00000	83.71560			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	79.22849	100.00000	78.99408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING199	On 28/02/2014	Spot Bond	100.00000	53.69806	100.00000	53.56360				0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857				0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.00000	77.52809	100.00000	77.31092				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.00000	52.71211	100.00000	52.58441				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.00000	13.58553	100.00000	13.55262			30,000,000,000,000.00	300,000,000	300,000,000.00	
ING206	On 18/09/2013	Spot Bond	100.00000	76.53924	100.00000	76.33125				0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.00000	82.01518	100.00000	99.99993				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	92.29860	100.90615	92.07054				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	60.64368	100.92542	60.49057				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	60.64368	100.92542	60.49057				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	63.22805	101.29332	63.06967				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	59.75967	100.00000	59.61490				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	33.38567	102.06095	33.30147				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	25.69630	101.68471	25.63098				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	56.81149	100.42003	56.67335				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	21.99271	101.24581	21.93764				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	13.55698	101.27443	13.52304				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	101.29354	10.18971	101.29354	10.16419			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.70897	107.00679	14.67437			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	51.06057	105.51634	50.94119			0.00	0	83,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.55482	100.55058	16.51363			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	15.05999	111.16948	15.02325			0.00	0	12,770,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	28.86394	100.64446	28.79124			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	25.11219	100.00026	25.05001			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	25.12347	106.83400	25.06446			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	11.34100	100.08056	11.31289			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.13414	100.38986	8.11436			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.67607	117.02647	2.66927			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.37787	129.51692	3.36836			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	80.60523	100.38643	80.36883			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	9.24198	99.81973	9.21913			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.86085	101.53934	8.83861			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.76246	101.19270	8.74053			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	8.08703	100.25130	8.06740			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.43389	99.94061	7.41550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV02E	On 17/10/2013	Spot Bond	100.95973	62.47044	100.95973	62.31441			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.45469	92.45654	2.44936			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.38219	95.34778	2.37687			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.00000	0.00284	100.00000	0.00284			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	57.83318	100.52241	57.68768			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	107.10680	103.46133	106.81399			0.00	0	15,500,000.00
IV04E	On 10/03/2014	Spot Bond	100.00000	54.97636	100.00000	54.84172			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	103.13819	99.88087	102.86566			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	17.78674	114.89453	17.74219			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.71914	101.30356	10.69199			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.34202	129.51692	3.33261			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	50.31248	98.75808	50.31247			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA315	On 11/04/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	100.00000	79.69432	100.00000	85.68075		13,600,000,000,000.00	136,000,000	77,000,000.00	
IVA326	On 19/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA333	On 15/08/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA350	On 12/12/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	96.27669	99.74330	95.94321			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.90813	100.81205	7.88819			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	41.68081	101.01716	41.57666			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	21.49341	101.02507	21.43970			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.72364	100.00000	9.69956			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.00000	51.69915	100.00000	100.00000		5,500,000,000,000.00	55,000,000	55,000,000.00	
IVC010	On 29/04/2014	Spot Bond	100.00000	33.42444	100.00000	33.25911		13,500,000,000,000.00	135,000,000	125,000,000.00	
IVF002	On 01/08/2013	Spot Bond	100.81807	87.64622	100.81807	87.36242			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	90.00632	100.65963	89.78923			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	87.94788	100.00000	87.66234			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	91.59679	100.00000	91.37974			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	55.61640	100.00000	55.47713			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	57.81388	100.00000	57.67071			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	54.73892	100.00000	54.60485		20,000,000,000,000.00	200,000,000	200,000,000.00	
JDG01	On 30/10/2015	Spot Bond	101.04078	16.53247	101.04078	16.49116			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.19157	100.00000	9.16855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000	29.84365	100.00000	29.76976			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.16855	100.00000	9.14559			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	94.47850	100.00000	94.24693			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	94.17359	100.00000	93.94277			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.52520	102.42188	2.51953			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.72274	101.21431	10.69559			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	103.37805	100.00000	103.10527			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	13.62037	153.49881	13.57758			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	61.68492	101.46222	61.53017			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.64207	100.47188	21.58825			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	10.41900	103.08494	10.39509			0.00	0	5,019,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.58297	101.72477	1.57940			0.00	0	50,000,000.00
LHL01	On 13/12/2015	Spot Bond	100.30391	18.02686	100.30391	17.98307			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	22.79638	100.60223	22.74539			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	14.39381	100.33330	14.35884			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ020	On 02/08/2013	Spot Bond	100.80210	87.36267	100.80210	87.08075			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	63.37762	101.14527	63.21907			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	93.92128	98.43044	93.68400			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	96.16028	101.29323	95.91267			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	43.22135	101.31233	43.11306			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	86.71909	100.54173	86.51837			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	38.66380	100.58073	38.56647		201,161,460,000.00	2,000,000	1,000,000.00	
MBF027	On 07/10/2014	Spot Bond	101.30733	30.43074	101.30733	30.35450			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.54895	101.17095	21.49503			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	17.33241	99.84625	17.28907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond	99.84060	9.47745	99.84060	9.45376				0.00	0	3,000,000.00
MBF031	On 06/12/2013	Spot Bond	100.25866	52.76205	100.25866	52.63394			401,034,640,000.00	4,000,000	1,000,000.00	
MBP013	On 29/01/2014	Spot Bond	101.08567	61.39763	101.08567	61.24411				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	61.81043	100.00000	61.65737				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	58.79042	100.00000	58.64320				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	43.98831	100.00000	43.87938				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	33.57250	100.00000	33.49117				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.84127	100.00000	28.76905				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.82102	100.00000	6.80413				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.65289	100.00000	16.61165				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	12.35186	109.95029	12.32216				0.00	0	73,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	26.96083	100.21678	26.89539				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	54.90048	100.18427	54.76727				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	26.52570	100.20050	26.46133				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	35.42964	101.34831	35.34992				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	35.48396	101.35889	35.40411				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	14.56981	101.41174	14.53701				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA4	On	05/01/2019		Spot Bond	103.44664	8.54140	103.44664	8.52175			0.00	0	0.00
MEFSA6	On	05/07/2026		Spot Bond	103.61067	8.18925	103.61067	8.17039			0.00	0	0.00
MEFSB3	On	05/10/2016		Spot Bond	101.86568	17.18560	101.86568	17.14677			0.00	0	0.00
MEFSB4	On	05/01/2019		Spot Bond	104.35890	11.30055	104.35890	11.27437			0.00	0	0.00
MEFSB5	On	05/01/2022		Spot Bond	104.67108	11.38762	104.67108	11.36117			0.00	0	0.00
MET01	On	15/12/2014		Spot Bond	106.18586	31.56159	106.18586	31.48782			0.00	0	11,600,000.00
MFS1A1	On	20/12/2015		Spot Bond	100.06286	17.67600	100.06286	17.63220			0.00	0	0.00
MFS1A2	On	20/12/2018		Spot Bond	100.06556	8.63200	100.06556	8.61062			0.00	0	0.00
MFS1B	On	20/09/2019		Spot Bond	110.15502	11.99762	110.15502	11.96522			0.00	0	0.00
MGL01	On	15/09/2015		Spot Bond	107.16233	18.88225	107.16233	18.83827			0.00	0	25,349,000.00
MIL01	On	31/05/2015		Spot Bond	100.44922	20.02264	100.44922	19.97394			0.00	0	0.00
MIL02	On	31/05/2017		Spot Bond	104.78971	13.44921	104.78971	13.41811			0.00	0	0.00
MQB01	On	31/05/2013		Spot Bond	100.42970	85.94886	100.42970	85.75238			0.00	0	0.00
MQB02	On	31/05/2017		Spot Bond	104.79935	13.08762	104.79935	13.05735			0.00	0	6,523,000.00
MTN02	On	13/07/2014		Spot Bond	110.61908	39.17518	110.61908	39.08001			148,999,033,520.48	1,346,956	1,836,478.00
MTN03	On	13/07/2015		Spot Bond	110.59153	21.78277	110.59153	21.72986			0.00	0	9,700,000.00
MTN04	On	13/07/2017		Spot Bond	115.34633	12.12597	115.34633	12.09551			0.00	0	2,951,000.00
MTN05	On	28/10/2013		Spot Bond	102.81634	66.20324	102.81634	66.05252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC12	On 20/03/2013	Spot Bond	98.77372	99.73012	98.77372	99.46169			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	94.63739	98.48888	94.39634		1,575,822,080,000.00	16,000,000	2,000,000.00	
MTNC14	On 26/04/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.34476	100.00000	6.32887			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16809	100.00000	0.16767			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.64301	100.00000	6.62638			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.72435	100.00000	6.70752			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.17837	100.89771	6.16277			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.26093	100.61875	6.24517			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.37454	100.62967	6.35848			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.42810	100.63509	6.41191			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.49235	100.64159	6.47601			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.65297	100.65787	6.63622			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.76003	100.66881	6.74300			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.87776	100.68074	6.86044			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.98477	100.69157	6.96718			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.03828	100.69687	7.02055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4B508		On 14/08/2020	Spot Bond	100.76218	7.67983	100.76218	7.66046		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	100.83813	8.42736	100.83813	8.40609		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.16809	100.00000	0.16767		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.16809	100.00000	0.16767		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	103.67668	10.53739	103.67668	10.51310		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.36748	41.97894	101.36748	41.87371		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	100.92433	28.89127	100.92433	28.81913		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.76441	27.32697	100.76441	27.25808		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	100.97362	10.16991	100.97362	10.14422		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	100.60434	19.47800	100.60434	19.42896		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.47967	8.87268	100.47967	8.85037		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	112.76469	19.23356	112.76469	19.18687		0.00	0	8,612,000.00
NBK2B		On 15/09/2015	Spot Bond	100.61353	19.78038	100.61353	19.73221		0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	122.79495	9.70476	122.79495	9.67955		0.00	0	4,431,000.00
NBK4		On 28/10/2024	Spot Bond	32.99078	3.65017	32.99078	3.64732		0.00	0	0.00
NBK5B		On 19/04/2013	Spot Bond	101.43082	95.08891	101.43082	94.84624		0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	108.29303	27.78228	108.29303	27.71630		0.00	0	9,400,000.00
NBK6B		On 19/04/2015	Spot Bond	101.23516	22.01570	101.23516	21.96057		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.43070	101.30698	8.40958				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	51.28151	104.56520	51.16249				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	44.05615	100.00004	45.46801				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	19.64596	109.74955	19.59854				0.00	0	5,961,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	14.26046	100.00006	14.22515				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	118.59822	119.17407	118.21771				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	36.75887	100.00000	36.68913				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	46.43027	100.00000	46.34218				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	35.05449	100.00000	34.98799				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	33.23923	100.00000	33.17617				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	27.92801	100.55018	27.85773				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	98.38358	99.94761	98.11924				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	98.11924	99.94811	97.85632				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	98.11924	99.94811	97.85632				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	98.11924	99.94811	97.85632				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	24.12725	99.86407	24.06758				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	22.93443	101.50309	22.87687				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	101.36582	22.48034	101.36582	22.42400			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	20.17417	100.40506	20.12513			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	20.37288	80.20911	20.34003			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.09951	100.38119	15.06280			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	15.14289	100.00000	15.11416			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	16.53818	101.10639	16.49682			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	17.18422	101.21257	17.14121			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	16.44087	101.03995	16.39978			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	14.35224	101.41775	14.31625			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.44920	76.11506	16.42372			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	80.68959	100.41337	80.45563			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	54.56613	100.10537	54.43381			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	54.51763	100.10374	54.38543			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	22.77417	99.82783	22.71786			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.70919	100.74066	9.68473			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.35088	100.07228	8.33019			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.30296	100.06803	16.26257			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.60878	101.43571	9.58468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	110.75661	19.60124	110.75661	19.55435				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	73.46678	105.36061	73.29522				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	51.96479	106.42411	51.84245				0.00	0	3,774,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	9.06448	101.17472	9.04180				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	17.51757	119.90407	17.47217				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.08337	108.97397	10.05611				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	21.49951	100.47393	21.44721				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	6.00797	156.96491	5.98843				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.39452	115.40836	9.37090				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	50.29234	98.83767	50.29233				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	81.33496	97.39714	81.15881				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	54.90725	100.19307	54.77400				0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			39,800,000,000,000.00	398,000,000	300,000,000.00	
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.83884	114.59979	9.81102				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.11510	100.55569	12.08461				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	39.06286	100.53494	38.96458				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	87.40922	100.49411	87.20509				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	100.52625	19.66452	100.52625	19.61505			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.82653	116.99821	9.79825			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	39.29537	100.56446	39.19647			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	87.55817	100.52540	87.35364			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	19.83435	100.54276	19.78445			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.22626	114.44931	10.19740			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	39.57668	100.59918	39.47705			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	87.76142	100.56709	87.55635			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	20.15723	100.57314	20.10649			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	87.79039	100.57316	87.58523			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	87.95848	100.58790	87.75290			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	88.16266	100.65124	87.95651			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	88.43149	100.70756	88.22460			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.96799	100.72887	8.94539			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.49355	100.67612	13.45956			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	73.25411	134.34526	73.04085			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	48.50013	108.59837	48.38405			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	13.43485	125.30314	13.39899			0.00	0	7,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01U	On 31/03/2013	Spot Bond	100.00000		102.86804	100.00000	102.59590			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590		13.50246	134.80590	13.46408			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853		5.36208	171.14853	5.34349			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144		12.34868	135.14144	12.31370			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304		95.28250	101.23304	95.03916			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485		42.76011	101.21485	42.65307			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197		42.63164	101.18197	42.52495			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481		12.46942	101.47481	12.43778			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122		28.99548	100.95122	28.92226			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565		89.21574	100.91565	88.92471			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067		21.36363	101.05067	21.31023			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		16.31084	100.00000	16.27045			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000		16.36387	100.00000	16.32335			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000		16.39569	100.00000	16.35510			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		17.15942	100.00000	17.11693			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		18.00800	100.00000	17.96340			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		23.31160	100.00000	23.25387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	108.19161	21.20612	108.19161	21.15581			0.00	0	12,109,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.18510	100.00000	6.16962			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.89601	104.37000	16.86296			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.92515	100.00000	24.86344			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.95153	100.00000	8.92984			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	83.49677	100.19068	83.31177			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	55.29441	100.00000	55.18950			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	74.27048	100.00000	74.12793			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	37.36478	100.10564	37.27418			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	33.05542	100.09773	32.97527			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	82.82500	100.09376	82.64243			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	82.94506	100.09863	82.76222			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	77.40063	100.10500	77.18840			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	37.47917	100.10840	37.38828			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	33.05411	100.10173	32.97396			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	83.14515	100.10673	82.96186			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PR2B5E	On 15/09/2013	Spot Bond			100.10663		77.42559	100.10663	77.21330				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond			100.11457		37.73483	100.11457	37.64332				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond			100.10653		33.05254	100.10653	32.97239				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond			100.12130		83.50529	100.12130	83.32119				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond			100.12138		38.01739	100.12138	37.92520				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond			100.11212		33.05071	100.11212	32.97056				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond			100.13423		83.82541	100.13423	83.64057				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond			100.68448		58.67172	100.68448	58.52389				0.00	0	0.00
R009	On 15/09/2014	Spot Bond			116.98567		34.09826	116.98567	34.01302				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond			91.25497		32.64515	91.25497	32.57853				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond			40.60007		0.89516	40.60007	0.89425				0.00	0	0.00
R155	On 31/08/2013	Spot Bond			0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
R157	On 15/09/2015	Spot Bond			5.38500		118.81505	5.40000	118.75934			48,493,711,096,800.00	005,331,680	7,370,721,209.00	
R158	On 15/09/2015	Spot Bond			124.15418		19.04133	124.15418	18.99142				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond			86.87026		16.60076	86.87026	16.56825				0.00	0	0.00
R159	On 15/09/2016	Spot Bond			130.95502		13.09128	130.95502	13.05549				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond			82.70497		8.93600	82.70497	8.91921				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On 01/08/2013	Spot Bond	107.05466	75.21729	107.05466	75.05959			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.41500	128.84015	7.44000	128.56319		97,451,637,500,000.00	142,500,000	1,411,868,569.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.80656	38.29047	0.80579			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.73987	36.16829	0.73920			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	2.30000	224.71243	2.30000	224.68111			0.00	0	591,800,110.00
R197	On 07/12/2023	Spot Bond	0.86000	289.84122	0.86000	289.81223		137,199,584,000.00	159,534,400	128,720,000.00	
R201	On 21/12/2014	Spot Bond	5.21000	107.97619	5.21500	107.95229		2,460,683,000,000.00	472,300,000	733,622,480.00	
R202	On 07/12/2033	Spot Bond	1.65000	218.21869	1.65000	218.19217		27,062,113,650.00	16,401,281	802,198,427.00	
R2023	On 28/02/2023	Spot Bond	6.84000	106.88421	6.84500	106.82755		9,014,097,584,160.00	317,850,524	3,498,111,138.00	
R203	On 15/09/2017	Spot Bond	5.84000	109.48584	5.85000	109.42752		17,783,384,000,000.00	045,100,000	5,298,051,949.00	
R204	On 21/12/2018	Spot Bond	6.10500	111.00410	6.11500	110.93517		6,719,661,461,040.00	100,681,648	5,194,164,513.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.40464	108.88836	8.38482		62,621,695,836,000.00	575,100,000	2,136,663,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	44.28678	100.00000	44.17711			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.22500	103.11028	5.23000	103.09151		3,049,910,875,000.00	583,715,000	1,592,250,000.00	
R207	On 15/01/2020	Spot Bond	6.35000	106.17194	6.36000	106.09726		13,769,221,750,300.00	168,381,378	6,258,304,888.00	
R208	On 31/03/2021	Spot Bond	6.49500	104.72575	6.50500	104.64493		42,928,357,660,965.00	609,446,907	9,481,677,103.00	
R209	On 31/03/2036	Spot Bond	8.28500	82.13892	8.31500	81.86506		27,917,069,720,000.00	369,592,000	9,773,259,500.00	
R210	On 31/03/2028	Spot Bond	1.47500	164.93643	1.47500	164.91717		590,001,770,000.00	400,001,200	320,700,400.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	0.46000	114.60901	-0.40000	114.60025			(13,800,000,000.00)	30,000,000	227,000,000.00
R212	On 31/01/2022	Spot Bond	0.65000	135.43557	0.65000	135.42280			37,050,000,000.00	57,000,000	1,398,530,000.00
R213	On 28/02/2031	Spot Bond	7.98500	91.04530	8.01500	90.76222			18,236,821,725,000.00	283,885,000	5,248,769,361.00
R214	On 28/02/2041	Spot Bond	84.68795	7.96023	84.68795	7.94497			90,165,566,606,000.00	064,680,000	6,576,889,536.00
R223C	On 15/03/2013	Spot Bond	98.99493	50.25258	98.99493	50.25257			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	67.72273	96.64575	67.60151			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	46.57789	94.28171	46.48023			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	32.44059	91.87036	32.37401			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	23.17324	88.83566	23.12700			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	16.60076	86.87026	16.56825			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	12.06874	84.86749	12.04557			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.93600	82.70497	8.91921			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	79.90893	97.62766	79.73850			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	55.41544	95.17874	55.29704			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	38.31613	92.80992	38.23595			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	26.87612	90.60553	26.82100			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	19.33456	87.76872	19.29594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	85.82547	13.94934	85.82547	13.92200			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	10.24306	83.71772	10.22340			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.67492	81.42381	7.66053			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	6.14976	77.48625	6.13871			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.80642	75.13464	4.79800			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.91673	72.16183	3.91011			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.13748	70.13136	3.13230			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.54462	68.17127	2.54052			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.09316	66.23386	2.08987			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.87135	63.06100	1.86853			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.58420	61.24492	1.58188			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.39386	59.05342	1.39188			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.20384	57.39997	1.20218			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.04918	55.80907	1.04776			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.92224	54.27807	0.92102			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.81368	52.85822	0.81264			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.72294	51.49553	0.72203			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.08937	44.45722	1.08816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond	43.11572	1.01438	43.11572	1.01329				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.95025	41.83089	0.94926				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.89516	40.60007	0.89425				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.84766	39.42073	0.84682				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.80656	38.29047	0.80579				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.77090	37.20704	0.77018				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.73987	36.16829	0.73920				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	56.37588	100.16140	56.23912				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	92.94853	101.36584	92.63277				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	15.75326	101.68455	15.71367				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	21.16399	100.60342	21.11072				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.57440	100.00000	2.56802				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	84.86041	100.32689	84.66920				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	84.86144	100.32010	84.67023				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	79.38016	100.32441	79.15662				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.00000	52.58441	100.00000	52.45703				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	22.73641	101.54349	22.67933				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond	100.00000	8.22734	100.00000	8.20740			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	89.91528	100.00000	89.77165			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	30.00746	101.21857	29.93234			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	20.23251	100.60466	20.18157			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	64.56498	101.28378	64.40325			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.77593	100.77784	8.75379			0.00	0	3,000,000.00
RES17	On 09/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	9.02663	100.00000	9.00402			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	38.50922	100.38116	38.41562			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	30.10264	102.09902	30.02585			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	15.37106	99.79665	15.33306			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.91132	101.65073	12.87852			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	16.56518	101.46985	16.52315			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	16.56518	101.46985	16.52315			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	92.69724	101.38750	92.38333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP010	On 23/08/2013	Spot Bond	100.62446	82.29301	100.62446	82.04466			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	78.28895	100.24328	78.07228			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	64.42207	101.50905	64.26039			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.81777	99.91990	13.78357			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.42563	99.90988	11.39737			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	84.13296	100.25061	83.94519			0.00	0	9,000,000.00
RP016	On 10/12/2015	Spot Bond	100.36848	17.67610	100.36848	17.63313			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	58.97206	100.00000	58.82603			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	101.22059	12.95000	101.18551			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.00000	33.65402	100.00000	33.57250			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	57.42645	100.51732	57.28668			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	54.10349	100.00000	53.96801			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	28.69341	100.62598	28.62116			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.80490	5.25000	100.79047			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.96633	100.00000	0.96396			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.19567	100.00000	4.18528			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.66423	100.00000	9.64003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	101.48404	19.95631	101.48404	19.91111			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.61530	115.23085	12.58380			0.00	0	5,117,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.75086	104.86804	10.72976			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	15.81796	114.56238	15.77844			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.11716	100.56539	11.08918			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	13.13064	107.95466	13.09954			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.07071	101.20234	8.05051			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.30220	100.11990	7.28449			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.11721	101.08312	8.09669			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.50124	101.24095	8.47995			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.47667	101.21627	8.45545			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	25.73440	107.37565	25.67337		51,857,284,918.80	482,952	15,845,984.00	
SBK8	On 10/04/2013	Spot Bond	102.36256	101.91222	102.36256	101.64373			0.00	0	3,798,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	12.87406	105.03639	12.84424		36,360,132,017.13	346,167	6,705,389.00	
SBK11	On 09/04/2014	Spot Bond	132.16219	48.83542	132.16219	48.69577			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	56.50064	162.56493	56.36097			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	98.00964	155.18315	97.61476			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	19.88993	120.12124	19.83914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	120.50039	19.80772	120.50039	19.75702			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	19.76669	120.69056	19.71602			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	42.80004	143.06048	99.60958			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	9.82053	106.46393	9.79778			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	19.85174	120.29708	19.80099			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	19.83119	120.39190	19.78046			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	99.21731	215.59863	98.67304			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	102.86804	100.00000	102.59590			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.65010	100.10760	8.62912			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	39.47034	99.06612	39.37552			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	32.03770	100.00010	31.95837			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	12.30972	99.81852	12.27930			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	97.15308	99.79990	96.81402			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	60.07103	100.00000	59.92061			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	14.23617	109.84578	14.20179			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	59.67430	100.78863	59.52381			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.88273	100.87410	12.85059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	99.99987	7.25980	99.99987	7.24182			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.40025	100.00000	1.39713			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.87022	99.99997	7.85073			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	11.18035	113.08735	11.15284			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	12.40309	109.22356	12.37326			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.83580	100.77436	7.81605			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	27.22917	100.47821	27.16069			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.04384	100.50480	9.02109			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.65913	100.51996	7.63986			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	11.34718	106.95022	11.32036			0.00	0	4,987,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	10.36196	102.76906	10.33824			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	11.04392	104.14309	11.01837			0.00	0	130,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	108.83839	103.79928	108.53576			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	15.40851	120.54819	15.36841			0.00	0	1,307,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	90.51900	120.15971	90.29173			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.26636	272.67152	3.25096			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.69050	123.12082	4.67809			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.46402	114.44000	9.43818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.55274	100.00000	100.00000	3.54413			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24385	82.63494	82.63494	0.24333			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.00181	120.42805	120.42805	4.98842			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.97819	6.50000	6.50000	102.96010			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	10.76544	100.12305	100.12305	10.73934			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	94.74258	99.88484	99.88484	97.22765			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	21.94516	99.87542	99.87542	23.55128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	100.24421	9.74765	100.24421	11.52965			0.00	0	3,250,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.79146	103.11523	12.76228			0.00	0	138,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	8.77909	100.24161	8.75778		4,009,664,400,000.00	40,000,000	20,000,000.00	
SLI1	On 15/08/2013	Spot Bond	105.71322	73.18683	105.71322	73.03907			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	13.65247	112.32955	13.61889			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	85.53775	101.56711	85.35194			0.00	0	37,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	9.92627	105.65786	9.90342			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	39.20518	100.80059	39.10630			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	12.29081	100.58343	12.25987			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	19.94546	100.81342	19.89515			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.13836	100.58796	9.11536			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	16.27161	107.52630	16.23318			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	21.64728	101.25454	21.59308			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.74443	100.41357	10.71830			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.72361	99.94314	9.69954			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.18421	101.14726	10.15873			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	10.46643	94.17275	10.44426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond	93.82087	10.49706	93.82087	10.47489			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	31.10268	104.67610	31.03083			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.57629	101.56575	8.55685			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.12470	100.11486	9.10257			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.70544	107.35953	9.68281			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	19.56216	121.64737	19.51171			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.17979	105.50721	2.17454			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	11.04017	100.00000	11.01996			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	50.30595	98.78368	50.30594			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN970	On 19/04/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653		400,000,000,000.00	4,000,000	1,000,000.00	
SYN973	On 03/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372		800,000,000,000.00	8,000,000	2,000,000.00	
SYN981	On 23/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372		800,000,000,000.00	8,000,000	2,000,000.00	
SYN983	On 27/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	24.53375	119.55998	24.47065			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	12.19858	111.67266	12.16888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000	42.83211	100.00000	42.73627			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.12139	100.00000	29.04928			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.91977	100.00000	14.88241			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	51.50720	104.23307	51.38797			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	50.28491	98.86706	50.28490			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395		13,000,000,000,000.00	130,000,000	130,000,000.00	
TFS77	On 12/04/2013	Spot Bond	101.16928	96.49634	101.16928	96.24622			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	95.02173	101.07247	94.77942			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	20.74209	100.91059	20.69031			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	13.75910	110.02135	13.72583			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.00000	52.85843	100.00000	52.72897			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	58.07520	100.55190	57.92905			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	58.47590	100.62855	58.32865			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.38767	101.17076	7.36918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.61505	101.20716	7.59599			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.69214	103.42947	8.67214			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.66956	100.80622	9.64544			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.94683	100.83814	9.92202			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.89869	100.90574	2.89216			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.32385	100.17362	7.30569			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.61306	100.18041	7.59419			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.97544	100.00000	2.96878			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.10344	101.28535	8.08315			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.44560	100.89554	10.41952			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.14621	101.45249	9.12327			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.36440	101.00134	11.33600			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.42230	102.14068	13.38843			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	15.20063	101.44362	15.16251			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	13.34690	101.20953	13.31350			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.70468	101.06155	6.68792			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.21704	101.14347	7.19898			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.29438	105.45079	7.27544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.23963	101.30716	8.21898				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.69319	101.37985	8.67140				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.46705	102.14790	13.43306				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	13.04227	101.15653	13.00964				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	16.49614	101.18212	16.45485				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	13.29439	101.20040	13.26112				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.38695	101.18212	7.36846				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.50064	101.20040	7.48187				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.55748	101.20953	7.53856				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	13.12633	101.17116	13.09348				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	13.29439	101.20040	13.26112				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.87161	101.30089	13.83686				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.12532	101.30089	8.10496				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.87161	101.30089	13.83686				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	14.70979	101.44699	14.67290				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.25836	101.48350	9.23513				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.65745	101.43786	14.62069				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	102.16719	18.82387	102.16719	18.77635			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.75572	102.21271	13.72098			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	18.97931	102.19450	18.93138			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	65.90205	99.87885	65.73905		199,757,700,000.00		2,000,000	1,000,000.00
TL15	On 29/04/2015	Spot Bond	111.48563	28.78543	111.48563	28.71544			0.00	0	3,184,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.86196	102.36770	6.84872			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.74645	111.51511	12.71528		656,043,392,130.00		5,883,000	996,310,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	8.82167	120.69176	8.79907		788,720,651,600.00		6,535,000	235,016,039.00
TN23	On 06/11/2023	Spot Bond	122.92168	12.49694	122.92168	12.46390			0.00	0	108,843,220.00
TN25	On 19/08/2025	Spot Bond	112.54971	9.04566	112.54971	9.02337			0.00	0	156,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	11.29124	105.64973	11.26481		61,079,384,054.63		578,131	8,649,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.85947	100.66243	6.84220			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.01989	100.67816	7.00221			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.22303	100.69808	7.20483			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.24440	100.70018	7.22616			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.24827	100.79857	8.22747			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	13.99205	101.00182	13.95669			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	22.02223	101.21676	21.96710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.92195	101.26720	9.89711			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.65131	101.29746	8.62964			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.67927	10.00000	99.65259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.68724	9.75000	99.66123			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.69491	100.00000	9.66991			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	89.23239	97.87620	89.01939			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	78.52357	99.82860	78.35529			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	83.83334	97.76060	83.64553			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	54.04859	100.00000	53.94604			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	120.75743	9.30571	120.75743	9.28184			0.00	0	200,000.00
UTR041	On 19/04/2014	Spot Bond	101.23503	42.81652	101.23503	42.70932			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.10276	101.32511	14.06743		3,586,908,894,000.00	35,400,000	17,700,000.00	
UTR043	On 06/04/2015	Spot Bond	101.70719	23.92609	101.70719	23.86593			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	11.15806	110.55481	11.13140			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	60.39096	100.00000	60.23974			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	60.63373	100.00000	60.48190			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	60.71465	100.00000	60.56262			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	20.65975	100.80302	20.60764			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.79311	100.83292	12.76084			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.51360	100.83423	9.48960			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.88148	128.75000	12.85232			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	17.95109	121.77342	17.90398		131,880,613,860.00	1,083,000	95,105,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	4.83937	243.55465	4.81775			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	24.66629	107.94222	24.60754			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.89911	110.97172	12.86769			0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	10.82717	113.15781	10.80038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On 28/05/2020	Spot Bond	112.59168	10.66091	112.59168	10.63464			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.48055	113.82178	10.45449		45,528,712,000.00		400,000	450,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	69.58363	96.69614	69.45560			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	57.88587	95.45272	57.76190			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	18.99297	87.68655	18.95486			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	45.14915	93.89641	45.05377			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	37.58845	92.71091	37.50944			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	15.59541	86.49267	15.56464			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	28.01496	90.84932	27.95706			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	18.95861	87.67412	18.92057			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.27797	67.16812	2.27432			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.12018	100.00000	9.10287			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03672	100.00000	0.03666			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.12018	100.00000	9.10287			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	24.43673	100.00000	24.39037			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	25.00000	100.00000	24.95257			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	23.43683	100.00000	23.39236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA010	On 22/04/2015	Spot Bond	100.00000	23.43683	100.00000	23.39236			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	22.22318	100.00000	22.18101			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	22.22318	100.00000	22.18101			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	21.03239	100.00000	20.99249			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	21.03239	100.00000	20.99249			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	19.79233	100.00000	19.75478			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	19.79233	100.00000	19.75478			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.66079	100.00000	18.62539			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	18.66079	100.00000	18.62539			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	17.56056	100.00000	17.52725			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	17.56056	100.00000	17.52725			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.61962	100.00000	16.58808			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.72909	100.00000	15.69925			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.76301	100.00000	11.74069			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.11159	100.00000	11.09051			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.45646	100.00000	10.43662			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.45646	100.00000	10.43662			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.89617	100.00000	9.87739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA028	On 19/08/2016	Spot Bond	100.00000	9.34813	100.00000	9.33040			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.79697	100.00000	8.78028			0.00	0	0.00
Total for j-Bonds :									691,364,979,549,883.00	,844,772,340	95 560 483 345.00
Grand Total:									1,366,665,477,821.00	144,967,313	95 562 620 600.00