



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 18/03/2013

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	9.15940	9.15940	9.18600	9.18600		14.26	2,973,809,876.20	324,673	0.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.00000	0.00000	0.00260	0.00000	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,840.60000	1.84060	1,814.00260	1.81400	1,840.600	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.00000	0.00000	0.00280	0.00000	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,040.60000	1.04060	1,014.00280	1.01400	1,040.600	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.00000	0.00000	0.00240	0.00000	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,390.60000	1.39060	1,364.00240	1.36400	1,390.600	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.00000	0.00000	0.00250	0.00000	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,690.60000	1.69060	1,664.00250	1.66400	1,690.600	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	0.00000	0.00000	0.48580	0.00049	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	390.60000	0.39060	364.48580	0.36449	390.600	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	0.00000	0.00000	0.27330	0.00027	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	440.60000	0.44060	414.27330	0.41427	440.600	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	0.00000	0.00000	0.00640	0.00001	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	840.60000	0.84060	814.00640	0.81401	840.600	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	0.00000	0.00000	2.68230	0.00268	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	250.60000	0.25060	226.68230	0.22668	250.600	14.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	0.00000		0.00000	1.62720	0.00163	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	290.60000		0.29060	265.62720	0.26563	290.600	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	0.00000		0.00000	0.88140	0.00088	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	340.60000		0.34060	314.88140	0.31488	340.600	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	0.00000		0.00000	10.71350	0.01071	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	140.60000		0.14060	124.71350	0.12471	140.600	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	0.00000		0.00000	8.34500	0.00835	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	160.60000		0.16060	142.34500	0.14235	160.600	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	0.00000		0.00000	5.71970	0.00572	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	190.60000		0.19060	169.71970	0.16972	190.600	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	59.40000		0.05940	100.87280	0.10087	59.400	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	0.00000		0.00000	14.87280	0.01487	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	0.00000		0.00000	35.19620	0.03520	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	40.60000		0.04060	49.19620	0.04920	40.600	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	0.00000		0.00000	19.73720	0.01974	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	90.60000		0.09060	83.73720	0.08374	90.600	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	159.40000		0.15940	189.54040	0.18954	159.400	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	0.00000		0.00000	3.54040	0.00354	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	139.40000		0.13940	170.78870	0.17079	139.400	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	0.00000		0.00000	4.78870	0.00479	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	109.40000		0.10940	143.43590	0.14344	109.400	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	0.00000		0.00000	7.43590	0.00744	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	359.40000		0.35940	386.13460	0.38613	359.400	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	0.00000		0.00000	0.13460	0.00013	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	309.40000		0.30940	336.31390	0.33631	309.400	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	0.00000		0.00000	0.31390	0.00031	0.000	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	259.40000		0.25940	286.72130	0.28672	259.400	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	0.00000		0.00000	0.72130	0.00072	0.000	14.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	459.40000		0.45940	486.03490	0.48603	459.400	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	0.00000		0.00000	0.03490	0.00003	0.000	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	409.40000		0.40940	436.05720	0.43606	409.400	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.05720	0.00006	0.000	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	389.40000		0.38940	416.08050	0.41608	389.400	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	0.00000		0.00000	0.08050	0.00008	0.000	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	659.40000		0.65940	686.00660	0.68601	659.400	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	0.00000		0.00000	0.00660	0.00001	0.000	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	559.40000		0.55940	586.01440	0.58601	559.400	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	0.00000		0.00000	0.01440	0.00001	0.000	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	509.40000		0.50940	536.02210	0.53602	509.400	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	0.00000		0.00000	0.02210	0.00002	0.000	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	1,059.40000		1.05940	1,086.00000	1.08600	1,059.400	14.26		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	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	859.40000		0.85940	886.00180	0.88600	859.400	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	0.00000		0.00000	0.00180	0.00000	0.000	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	759.40000		0.75940	786.00330	0.78600	759.400	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	0.00000		0.00000	0.00330	0.00000	0.000	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,259.40000		1.25940	1,286.00000	1.28600	1,259.400	14.26		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	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,209.40000		1.20940	1,236.00000	1.23600	1,209.400	14.26		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	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,159.40000		1.15940	1,186.00000	1.18600	1,159.400	14.26		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	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	2,009.40000		2.00940	2,036.00000	2.03600	2,009.400	14.26		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	14.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.26740		9.26740	9.29310	9.29310		13.08	1,295,517,648.20		139,793	528,702.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	43.51110		0.04351	50.29450	0.05029	43.511	16.84		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	1,026.11110		1.02611	1,007.19450	1.00719	1,026.111	16.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	18.09360		0.01809	22.87520	0.02288	18.094	19.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,600.69360		1.60069	1,579.77520	1.57978	1,600.694	19.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	14.91010		0.01491	19.30470	0.01930	14.910	19.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,747.51010		1.74751	1,726.20470	1.72620	1,747.510	19.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	108.99100		0.10899	119.75000	0.11975	108.991	14.67	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	541.59100		0.54159	526.65000	0.52665	541.591	14.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	84.00810		0.08401	93.18440	0.09318	84.008	15.26	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	666.60810		0.66661	650.08440	0.65008	666.608	15.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	65.20820		0.06521	73.35550	0.07336	65.208	15.86	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	797.80820		0.79781	780.25550	0.78026	797.808	15.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	205.80590		0.20581	220.54350	0.22054	205.806	13.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	288.40590		0.28841	277.44350	0.27744	288.406	13.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	188.07230		0.18807	202.19300	0.20219	188.072	13.61	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	320.67230		0.32067	309.09300	0.30909	320.672	13.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	156.87240		0.15687	169.80570	0.16981	156.872	13.96	392,181.00	2,500	7,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	389.47240		0.38947	376.70570	0.37671	389.472	13.96	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	245.98770		0.24599	263.83460	0.26383	245.988	13.08	1,229,938.50	5,000	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	228.58770		0.22859	220.73460	0.22073	228.588	13.08	114,293.85	500	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	233.24430		0.23324	249.60360	0.24960	233.244	13.19	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	245.84430		0.24584	236.50360	0.23650	245.844	13.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	225.08110		0.22508	240.44840	0.24045	225.081	13.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	257.68110		0.25768	247.34840	0.24735	257.681	13.26	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	295.62660		0.29563	315.66030	0.31566	295.627	12.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	178.22660		0.17823	172.56030	0.17256	178.227	12.88	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	280.00220		0.28000	299.39540	0.29940	280.002	12.94	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	192.60220		0.19260	186.29540	0.18630	192.602	12.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	269.93640		0.26994	288.89400	0.28889	269.936	12.98	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	202.53640		0.20254	195.79400	0.19579	202.536	12.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	487.03050		0.48703	512.08210	0.51208	487.031	12.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	69.63050		0.06963	68.98210	0.06898	69.631	12.26	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	383.38120		0.38338	406.29360	0.40629	383.381	12.57	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	115.98120		0.11598	113.19360	0.11319	115.981	12.57	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	323.08860		0.32309	344.14710	0.34415	323.089	12.77	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	155.68860		0.15569	151.04710	0.15105	155.689	12.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	574.08980		0.57409	602.33840	0.60234	574.090	12.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	46.68980		0.04669	49.23840	0.04924	46.690	12.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	565.77710		0.56578	593.91460	0.59391	565.777	12.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	48.37710		0.04838	50.81460	0.05081	48.377	12.18	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	557.51210		0.55751	585.53320	0.58553	557.512	12.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	50.11210		0.05011	52.43320	0.05243	50.112	12.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	694.99760		0.69500	724.19590	0.72420	694.998	12.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	27.59760		0.02760	31.09590	0.03110	27.598	12.25	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	624.91900		0.62492	653.70550	0.65371	624.919	12.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	37.51900		0.03752	40.60550	0.04061	37.519	12.22	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	607.80040		0.60780	636.43100	0.63643	607.800	12.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	40.40040		0.04040	43.33100	0.04333	40.400	12.21	0.00	0	20,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,067.65910		2.06766	2,093.47220	2.09347	2,067.659	17.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.25910		0.00026	0.37220	0.00037	0.259	17.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	785.72130		0.78572	815.02630	0.81503	785.721	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	18.32130		0.01832	21.92630	0.02193	18.321	12.30	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.38490		9.38490	9.41110	9.41110		14.04	208,701,406.20	22,238	40,545.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	156.24230		0.15624	167.20470	0.16720	156.242	16.39	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	971.34230		0.97134	956.10470	0.95610	971.342	16.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	138.84520		0.13885	149.46600	0.14947	138.845	16.74	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,073.94520		1.07395	1,058.36600	1.05837	1,073.945	16.74	0.00	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	74.44970		0.07445	83.73480	0.08373	74.450	18.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,689.54970		1.68955	1,672.63480	1.67263	1,689.550	18.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	274.24230		0.27424	287.53570	0.28754	274.242	14.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	549.34230		0.54934	536.43570	0.53644	549.342	14.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	223.79620		0.22380	235.83890	0.23584	223.796	15.35	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	688.89620		0.68890	674.73890	0.67474	688.896	15.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	212.34300		0.21234	224.21810	0.22422	212.343	15.50	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	727.44300		0.72744	713.11810	0.71312	727.443	15.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	363.78350		0.36378	379.01400	0.37901	363.783	14.04	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	378.88350		0.37888	367.91400	0.36791	378.883	14.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	280.23130		0.28023	293.66180	0.29366	280.231	14.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	535.33130		0.53533	522.56180	0.52256	535.331	14.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	277.21820		0.27722	290.58130	0.29058	277.218	14.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	542.31820		0.54232	529.48130	0.52948	542.318	14.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	562.52050		0.56252	585.49370	0.58549	562.521	12.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	177.62050		0.17762	174.39370	0.17439	177.620	12.96	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	406.27580		0.40628	423.54340	0.42354	406.276	13.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	321.37580		0.32138	312.44340	0.31244	321.376	13.77	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	384.47020		0.38447	400.71800	0.40072	384.470	13.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	349.57020		0.34957	339.61800	0.33962	349.570	13.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,087.70530		2.08771	2,115.83480	2.11583	2,087.705	15.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	2.80530		0.00281	4.73480	0.00473	2.805	15.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	938.04770		0.93805	969.86290	0.96986	938.048	12.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	53.14770		0.05315	58.76290	0.05876	53.148	12.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	736.36360		0.73636	764.95330	0.76495	736.364	12.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	101.46360		0.10146	103.85330	0.10385	101.464	12.73	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.49490		9.49490	9.52140	9.52140		14.76	106,817,625.00	11,250	26,811.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	153.76620		0.15377	167.16040	0.16716	153.766	18.41	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	1,658.86620		1.65887	1,645.76040	1.64576	1,658.866	18.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	610.38120		0.61038	630.32150	0.63032	610.381	13.96	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	315.48120		0.31548	308.92150	0.30892	315.481	13.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	409.26560		0.40927	423.90130	0.42390	409.266	15.23	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	604.36560		0.60437	592.50130	0.59250	604.366	15.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	259.41820		0.25942	272.94130	0.27294	259.418	16.66	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,034.51820		1.03452	1,021.54130	1.02154	1,034.518	16.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	734.03380		0.73403	758.40480	0.75840	734.034	13.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	217.03380		0.21703	214.90480	0.21490	217.034	13.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	720.24730		0.72025	743.93420	0.74393	720.247	13.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	225.34730		0.22535	222.53420	0.22253	225.347	13.50	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	703.11620		0.70312	725.91460	0.72591	703.116	13.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	236.11620		0.23612	232.41460	0.23241	236.116	13.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	887.19810		0.88720	917.55610	0.91756	887.198	13.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	142.29810		0.14230	146.15610	0.14616	142.298	13.18	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	784.13970		0.78414	810.79050	0.81079	784.140	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	189.23970		0.18924	189.39050	0.18939	189.240	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	765.92410		0.76592	791.78320	0.79178	765.924	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	198.92410		0.19892	198.28320	0.19828	198.924	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,103.32430		2.10332	2,135.28610	2.13529	2,103.324	14.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	8.42430		0.00842	13.88610	0.01389	8.424	14.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,524.88220		1.52488	1,561.96650	1.56197	1,524.882	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	29.98220		0.02998	40.56650	0.04057	29.982	13.37	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.61380		9.61380	9.64150	9.64150		15.39	18,266,220.00	1,900	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	591.48340		0.59148	607.04800	0.60705	591.483	15.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	587.68340		0.58768	575.54800	0.57555	587.683	15.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	338.39510		0.33840	354.31440	0.35431	338.395	17.34	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,224.59510		1.22460	1,212.81440	1.21281	1,224.595	17.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	253.70940		0.25371	0.00000	0.00000	253.709	18.37	253.71	1	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,639.90940		1.63991	0.00000	0.00000	1,639.909	18.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	744.87270		0.74487	765.40040	0.76540	744.873	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	381.07270		0.38107	373.90040	0.37390	381.073	14.48	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	599.13280		0.59913	614.82070	0.61482	599.133	15.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	575.33280		0.57533	563.32070	0.56332	575.333	15.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	595.37610		0.59538	610.92210	0.61092	595.376	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	581.57610		0.58158	569.42210	0.56942	581.576	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,936.13740		1.93614	0.00000	0.00000	1,936.137	13.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	22.33740		0.02234	0.00000	0.00000	22.337	13.30	22.34	1	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,480.10130		1.48010	0.00000	0.00000	1,480.101	13.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	66.30130		0.06630	0.00000	0.00000	66.301	13.30	66.30	1	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,074.69020		1.07469	0.00000	0.00000	1,074.690	13.38	1,074.69	1	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	160.89020		0.16089	0.00000	0.00000	160.890	13.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.65920		9.65920	9.68580	9.68580		15.67	0.00	0	2,320.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	697.71440		0.69771	712.54930	0.71255	697.714	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	628.51440		0.62851	616.74930	0.61675	628.514	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	693.93510		0.69394	708.64240	0.70864	693.935	15.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	634.73510		0.63474	622.84240	0.62284	634.735	15.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	690.17700		0.69018	704.76110	0.70476	690.177	15.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	640.97700		0.64098	628.96110	0.62896	640.977	15.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.74810		9.74810	9.77420	9.77420		15.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,431.59090		1.43159	1,474.36520	1.47437	1,431.591	13.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	233.49090		0.23349	250.16520	0.25017	233.491	13.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	861.12650		0.86113	875.57320	0.87557	861.126	15.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	713.02650		0.71303	701.37320	0.70137	713.026	15.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,858.81960		1.85882	1,911.37470	1.91137	1,858.820	13.72	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	110.71960		0.11072	137.17470	0.13717	110.720	13.72	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 12/12/2014	Foreign Exchange Future	8.45	Call	1,504.50960		1.50451	1,550.02360	1.55002	1,504.510	13.90	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	206.40960		0.20641	225.82360	0.22582	206.410	13.90	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,467.77410		1.46777	1,511.96740	1.51197	1,467.774	13.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	219.67410		0.21967	237.76740	0.23777	219.674	13.92	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.57200		10.57200	10.59350	10.59350		17.18	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,844.10050		1.84410	1,864.54360	1.86454	1,844.100	14.99	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	422.10050		0.42210	421.04360	0.42104	422.101	14.99	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,813.86270		1.81386	1,832.89810	1.83290	1,813.863	15.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	441.86270		0.44186	439.39810	0.43940	441.863	15.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,784.12030		1.78412	1,801.70420	1.80170	1,784.120	15.11	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	462.12030		0.46212	458.20420	0.45820	462.120	15.11	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.15940		9.15940	9.18600	9.18600		14.26	1,135,765.60	124	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	46,940.00000		0.46940	49,603.17960	0.49603	46,940.000	14.26	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	0.00000		0.00000	3.17960	0.00003	0.000	14.26	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	41,940.00000		0.41940	44,605.16440	0.44605	41,940.000	14.26	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	5.16440	0.00005	0.000	14.26	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	40,940.00000		0.40940	43,605.71520	0.43606	40,940.000	14.26	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	5.71520	0.00006	0.000	14.26	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	39,940.00000		0.39940	42,606.78210	0.42607	39,940.000	14.26	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	6.78210	0.00007	0.000	14.26	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	13,940.00000		0.13940	17,078.86840	0.17079	13,940.000	14.26	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	0.00000		0.00000	478.86840	0.00479	0.000	14.26	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.26740		9.26740	9.29310	9.29310		13.08	0.00	0	1,328.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	56,577.71280		0.56578	59,391.45950	0.59391	56,577.713	12.18	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	4,837.71280		0.04838	5,081.45950	0.05081	4,837.713	12.18	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	55,751.20600		0.55751	58,553.32320	0.58553	55,751.206	12.18	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	5,011.20600		0.05011	5,243.32320	0.05243	5,011.206	12.18	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	57,408.97590		0.57409	60,233.84270	0.60234	57,408.976	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 MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	4,668.97590		0.04669	4,923.84270	0.04924	4,668.976	12.19		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.38490		9.38490	9.41110	9.41110		14.04		0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	62,721.62840		0.62722	65,237.80700	0.65238	62,721.628	12.80		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	14,231.62840		0.14232	14,127.80700	0.14128	14,231.628	12.80		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	62,028.74490		0.62029	64,518.24530	0.64518	62,028.745	12.81		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	14,538.74490		0.14539	14,408.24530	0.14408	14,538.745	12.81		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	63,418.96470		0.63419	65,961.36980	0.65961	63,418.965	12.80		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	13,928.96470		0.13929	13,851.36980	0.13851	13,928.965	12.80		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.49490		9.49490	9.52140	9.52140		14.76		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	47,806.09590		0.47806	49,342.16410	0.49342	47,806.096	14.76		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	48,316.09590		0.48316	47,202.16410	0.47202	48,316.096	14.76		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	47,415.09350		0.47415	48,947.00520	0.48947	47,415.093	14.78		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	48,925.09350		0.48925	47,807.00520	0.47807	48,925.093	14.78		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	48,194.62360		0.48195	49,745.96390	0.49746	48,194.624	14.73		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	47,704.62360		0.47705	46,605.96390	0.46606	47,704.624	14.73		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.83840		13.83840	13.89840	13.89840		14.48		89,686,670.40	6,481	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	498.40000		0.49840	558.63660	0.55864	498.400	14.48		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	0.00000		0.00000	0.23660	0.00024	0.000	14.48		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	488.40000		0.48840	548.66000	0.54866	488.400	14.48		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	0.00000		0.00000	0.26000	0.00026	0.000	14.48		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	478.40000		0.47840	538.68570	0.53869	478.400	14.48		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	0.00000		0.00000	0.28570	0.00029	0.000	14.48		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	0.00000		0.00000	1.22310	0.00122	0.000	14.48		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	561.60000		0.56160	502.82310	0.50282	561.600	14.48		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	308.40000		0.30840	369.89580	0.36990	308.400	14.48		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	0.00000		0.00000	1.49580	0.00150	0.000	14.48		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	138.40000		0.13840	206.61950	0.20662	138.400	14.48		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	0.00000		0.00000	8.21950	0.00822	0.000	14.48		0.00	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	13.90	Call	0.00000	0.00000	51.91160	0.05191	0.000	14.48	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	61.60000	0.06160	53.51160	0.05351	61.600	14.48	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.00890	14.00890	14.05350	14.05350		10.89	448,284.80	32	9,418.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	91.95660	0.09196	133.53870	0.13354	91.957	12.63	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	883.05660	0.88306	880.03870	0.88004	883.057	12.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	37.98330	0.03798	64.77150	0.06477	37.983	13.20	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,329.08330	1.32908	1,311.27150	1.31127	1,329.083	13.20	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	185.19210	0.18519	245.35330	0.24535	185.192	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	516.29210	0.51629	531.85330	0.53185	516.292	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	169.54180	0.16954	227.15160	0.22715	169.542	11.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	560.64180	0.56064	573.65160	0.57365	560.642	11.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	117.30580	0.11731	164.13640	0.16414	117.306	12.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	758.40580	0.75841	760.63640	0.76064	758.406	12.40	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	411.28680	0.41129	488.28810	0.48829	411.287	10.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	192.38680	0.19239	224.78810	0.22479	192.387	10.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	405.58000	0.40558	482.45430	0.48245	405.580	10.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	196.68000	0.19668	228.95430	0.22895	196.680	10.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	399.92990	0.39993	476.66510	0.47667	399.930	10.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	201.02990	0.20103	233.16510	0.23317	201.030	10.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,016.86230	2.01686	2,066.00080	2.06600	2,016.862	15.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.96230	0.00796	12.50080	0.01250	7.962	15.60	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,041.20600	1.04121	1,102.84180	1.10284	1,041.206	11.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	32.30600	0.03231	49.34180	0.04934	32.306	11.44	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.18170	14.18170	14.22710	14.22710		11.65	1,418,170.00	100	3,305.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	283.40260	0.28340	351.71620	0.35172	283.403	12.74	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	851.70260	0.85170	874.61620	0.87462	851.703	12.74	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	280.99320	0.28099	348.96060	0.34896	280.993	12.76	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	859.29320	0.85929	881.86060	0.88186	859.293	12.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	285.83470		0.28583	354.49410	0.35449	285.835	12.72	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	844.13470		0.84413	867.39410	0.86739	844.135	12.72	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.34620		14.34620	14.39200	14.39200		12.31	0.00	0	1,070.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	422.58760		0.42259	465.43370	0.46543	422.588	13.22	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	976.38760		0.97639	973.43370	0.97343	976.388	13.22	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	419.90560		0.41991	462.56090	0.46256	419.906	13.24	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	983.70560		0.98371	980.56090	0.98056	983.706	13.24	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	425.29370		0.42529	468.32110	0.46832	425.294	13.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	969.09370		0.96909	966.32110	0.96632	969.094	13.21	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.52600		14.52600	14.57320	14.57320		12.89	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	838.15410		0.83815	942.36330	0.94236	838.154	12.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	612.15410		0.61215	669.16330	0.66916	612.154	12.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	833.71820		0.83372	937.82030	0.93782	833.718	12.55	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	617.71820		0.61772	674.62030	0.67462	617.718	12.55	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	842.61390		0.84261	946.92790	0.94693	842.614	12.52	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	606.61390		0.60661	663.72790	0.66373	606.614	12.52	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09648		0.09648	0.09620	0.09620		21.12	2,144,557.44	22,228	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	648.00000		0.00648	620.04660	0.00620	648.000	21.12	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	0.00000		0.00000	0.04660	0.00000	0.000	21.12	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	0.00000		0.00000	1.77050	0.00002	0.000	21.12	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	352.00000		0.00352	381.77050	0.00382	352.000	21.12	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	0.00000		0.00000	0.00580	0.00000	0.000	21.12	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,352.00000		0.01352	1,380.00580	0.01380	1,352.000	21.12	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09750		0.09750	0.09740	0.09740		19.14	1,950.00	20	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	828.80600		0.00829	825.75220	0.00826	828.806	17.72	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	78.80600		0.00079	85.75220	0.00086	78.806	17.72	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	258.49850		0.00258	256.58440	0.00257	258.498	19.14	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	508.49850		0.00508	516.58440	0.00517	508.498	19.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	68.30110		0.00068	68.97480	0.00069	68.301	21.45	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,318.30110		0.01318	1,328.97480	0.01329	1,318.301	21.45	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09880		0.09880	0.09870	0.09870		18.53	2,470.00	25	919.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,023.63760		0.01024	1,020.19880	0.01020	1,023.638	17.11	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	143.63760		0.00144	150.19880	0.00150	143.638	17.11	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	460.62150		0.00461	454.73070	0.00455	460.622	18.53	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	580.62150		0.00581	584.73070	0.00585	580.622	18.53	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	200.61420		0.00201	199.60300	0.00200	200.614	20.51	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,320.61420		0.01321	1,329.60300	0.01330	1,320.614	20.51	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.84510		11.84510	11.99530	11.99530		14.93	115,276,513.20	9,732	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	845.10000		0.84510	995.31660	0.99532	845.100	14.93	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	0.00000		0.00000	0.01660	0.00002	0.000	14.93	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	835.10000		0.83510	985.31730	0.98532	835.100	14.93	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	0.00000		0.00000	0.01730	0.00002	0.000	14.93	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	0.00000		0.00000	0.42390	0.00042	0.000	14.93	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	794.90000		0.79490	645.12390	0.64512	794.900	14.93	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	875.10000		0.87510	1,025.31450	1.02531	875.100	14.93	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	0.00000		0.00000	0.01450	0.00001	0.000	14.93	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	855.10000		0.85510	1,005.31580	1.00532	855.100	14.93	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	0.00000		0.00000	0.01580	0.00002	0.000	14.93	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.01090		12.01090	12.14210	12.14210		13.20	21,403,423.80	1,782	58,296.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	688.25220		0.68825	802.92510	0.80293	688.252	12.40	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	77.35220		0.07735	60.82510	0.06083	77.352	12.40	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	418.70660		0.41871	505.83740	0.50584	418.707	12.93	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	207.80660		0.20781	163.73740	0.16374	207.807	12.93	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	157.53290		0.15753	196.08690	0.19609	157.533	14.54	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	646.63290		0.64663	553.98690	0.55399	646.633	14.54	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	822.33740		0.82234	941.54500	0.94154	822.337	12.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	51.43740		0.05144	39.44500	0.03945	51.437	12.55	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	813.71480		0.81371	932.67030	0.93267	813.715	12.54	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	52.81480		0.05281	40.57030	0.04057	52.815	12.54	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	805.12240		0.80512	923.82180	0.92382	805.122	12.53	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	54.22240		0.05422	41.72180	0.04172	54.222	12.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.17280		12.17280	12.30480	12.30480		13.73	608,640.00	50	17,830.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	438.40440		0.43840	503.58700	0.50359	438.404	13.84	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	515.60440		0.51560	448.78700	0.44879	515.604	13.84	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	401.96040		0.40196	461.48190	0.46148	401.960	14.06	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	579.16040		0.57916	506.68190	0.50668	579.160	14.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	261.92900		0.26193	300.79590	0.30080	261.929	15.15	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	939.12900		0.93913	845.99590	0.84600	939.129	15.15	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	553.51310		0.55351	631.80320	0.63180	553.513	13.41	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	370.71310		0.37071	317.00320	0.31700	370.713	13.41	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	548.59750		0.54860	626.41690	0.62642	548.598	13.43	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	375.79750		0.37580	321.61690	0.32162	375.798	13.43	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	543.72200		0.54372	621.06780	0.62107	543.722	13.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	380.92200		0.38092	326.26780	0.32627	380.922	13.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.32420		12.32420	12.45830	12.45830		14.30	0.00	0	1,460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,273.56850		1.27357	1,385.06130	1.38506	1,273.569	13.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	149.36850		0.14937	126.76130	0.12676	149.369	13.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,092.59910		1.09260	1,196.61790	1.19662	1,092.599	13.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	211.39910		0.21140	181.31790	0.18132	211.399	13.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,057.26940		1.05727	1,159.62250	1.15962	1,057.269	13.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	226.06940		0.22607	194.32250	0.19432	226.069	13.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,022.61520		1.02262	1,123.26690	1.12327	1,022.615	13.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	241.41520		0.24142	207.96690	0.20797	241.415	13.33	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.49050		12.49050	12.62710	12.62710		14.72	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 17/03/2014	Foreign Exchange Future	12.49	Call	731.49790		0.73150	794.76600	0.79477	731.498	14.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	730.99790		0.73100	657.66600	0.65767	730.998	14.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	727.52020		0.72752	790.45990	0.79046	727.520	14.72	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	737.02020		0.73702	663.35990	0.66336	737.020	14.72	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	723.56970		0.72357	786.18180	0.78618	723.570	14.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	743.06970		0.74307	669.08180	0.66908	743.070	14.74	0.00	0	0.00
2025	On 02/05/2013	Bond Future			114.06998		114.06998	114.07787	114.07787			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	656.31000		0.65631	664.20000	0.66420	656.310		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.68667		112.68667	112.69011	112.69011			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,082.19000		1.08219	1,085.63000	1.08563	1,082.190		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			118.69008		118.69008	118.69276	118.69276			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,092.26000		1.09226	1,094.94000	1.09494	1,092.260		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			494.16200		494.16200	494.09800	494.09800			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			500.62500		500.62500	500.56000	500.56000			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			507.75000		507.75000	507.68400	507.68400			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			439.59100		439.59100	439.48000	439.48000			0.00	0	1,017.00
ALBI	On 01/08/2013	Index Future			445.34100		445.34100	445.22800	445.22800			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			451.67900		451.67900	451.56500	451.56500			0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.52120		9.52120	9.53240	9.53240		10.74	200,145,145.20	21,021	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	1,011.20000		1.01120	1,022.40100	1.02240	1,011.200	10.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.00000		0.00000	0.00100	0.00000	0.000	10.74	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,202.60000		1.20260	1,213.80000	1.21380	1,202.600	10.74	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	10.74	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	1,152.60000		1.15260	1,163.80000	1.16380	1,152.600	10.74	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	10.74	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	1,102.60000		1.10260	1,113.80000	1.11380	1,102.600	10.74	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.00000		0.00000	0.00000	0.00000	0.000	10.74	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.56400		9.56400	9.58030	9.58030		9.19	3,022,224.00	316	14,571.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	824.83900		0.82484	841.03750	0.84104	824.839	11.12	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	10.83900		0.01084	10.73750	0.01074	10.839	11.12	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	815.14010		0.81514	831.36180	0.83136	815.140	11.07	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	11.14010		0.01114	11.06180	0.01106	11.140	11.07	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	834.54720		0.83455	850.72320	0.85072	834.547	11.17	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	10.54720		0.01055	10.42320	0.01042	10.547	11.17	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.61640		9.61640	9.63280	9.63280		10.14	0.00	0	8,769.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	456.38460		0.45638	466.96720	0.46697	456.385	10.10	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	139.98460		0.13998	134.16720	0.13417	139.985	10.10	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	100.40580		0.10041	104.38680	0.10439	100.406	12.05	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	784.00580		0.78401	771.58680	0.77159	784.006	12.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	773.48710		0.77349	787.68840	0.78769	773.487	10.24	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	47.08710		0.04709	44.88840	0.04489	47.087	10.24	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	764.86440		0.76486	778.99460	0.77899	764.864	10.23	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	48.46440		0.04846	46.19460	0.04619	48.464	10.23	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	756.27280		0.75627	770.33340	0.77033	756.273	10.22	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	49.87280		0.04987	47.53340	0.04753	49.873	10.22	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,133.75050		1.13375	1,150.51720	1.15052	1,133.751	11.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	17.35050		0.01735	17.71720	0.01772	17.350	11.08	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	852.48450		0.85248	867.24890	0.86725	852.484	10.31	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
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	36.08450		0.03608	34.44890	0.03445	36.084	10.31	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.66500		9.66500	9.68170	9.68170		10.87	0.00	0	1,932.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	459.95130		0.45995	467.46830	0.46747	459.951	10.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	264.95130		0.26495	255.76830	0.25577	264.951	10.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	454.42680		0.45443	461.94620	0.46195	454.427	10.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	269.42680		0.26943	260.24620	0.26025	269.427	10.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	465.52130		0.46552	473.04000	0.47304	465.521	10.78	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	260.52130		0.26052	251.34000	0.25134	260.521	10.78	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.71710		9.71710	9.73240	9.73240		11.50	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	550.49400		0.55049	557.34890	0.55735	550.494	11.33	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	333.39400		0.33339	324.94890	0.32495	333.394	11.33	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	545.27340		0.54527	552.14330	0.55214	545.273	11.34	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	338.17340		0.33817	329.74330	0.32974	338.173	11.34	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	555.75670		0.55576	562.59720	0.56260	555.757	11.32	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	328.65670		0.32866	320.19720	0.32020	328.657	11.32	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.13160		10.13160	10.13690	10.13690		13.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,930.04520		2.93005	2,933.25740	2.93326	2,930.045	13.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	48.44520		0.04845	46.35740	0.04636	48.445	13.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,883.35280		2.88335	2,886.39610	2.88640	2,883.353	13.02	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	51.75280		0.05175	49.49610	0.04950	51.753	13.02	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,836.84200		2.83684	2,839.70510	2.83971	2,836.842	12.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	55.24200		0.05524	52.80510	0.05281	55.242	12.99	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.97390		8.97390	8.99470	8.99470		10.50	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	333.90000		0.33390	354.74210	0.35474	333.900	10.50	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	0.00000		0.00000	0.04210	0.00004	0.000	10.50	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	323.90000		0.32390	344.75070	0.34475	323.900	10.50	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	0.00000		0.00000	0.05070	0.00005	0.000	10.50	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	313.90000		0.31390	334.76120	0.33476	313.900	10.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	0.00000		0.00000	0.06120	0.00006	0.000	10.50	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.05100		9.05100	9.08180	9.08180		11.56	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	263.17060		0.26317	286.18380	0.28618	263.171	11.51	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	152.17060		0.15217	144.38380	0.14438	152.171	11.51	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	257.52680		0.25753	280.29400	0.28029	257.527	11.52	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	156.52680		0.15653	148.49400	0.14849	156.527	11.52	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	251.96300		0.25196	274.48150	0.27448	251.963	11.52	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	160.96300		0.16096	152.68150	0.15268	160.963	11.52	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.14670		9.14670	9.17780	9.17780		13.42	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	371.90920		0.37191	385.68550	0.38569	371.909	13.35	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	315.20920		0.31521	297.88550	0.29789	315.209	13.35	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	367.14730		0.36715	380.68850	0.38069	367.147	13.36	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	320.44730		0.32045	302.88850	0.30289	320.447	13.36	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	362.43270		0.36243	375.74170	0.37574	362.433	13.37	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	325.73270		0.32573	307.94170	0.30794	325.733	13.37	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.15940		0.15940	0.18960	0.18960			0.00	4,500	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.00000		0.00000	0.03640	0.03640			0.00	37,000	0.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.20940		0.20940	-0.20740	-0.20740			0.00	16,000	0.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.18510		0.18510	-0.27390	-0.27390			0.00	7,500	0.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.15940		0.15940	0.18950	0.18950			0.00	64,000	0.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.05940		0.05940	0.09950	0.09950			0.00	65,200	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.14170		0.14170	0.13900	0.13900			0.00	0	5,000.00
CF CANDO CACY	On 02/04/2013	Can-Do Future			16.07770		16.07770	23.42640	23.42640			0.00	0	15,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACZ	On 14/06/2013	Can-Do Future			95.80700		95.80700	98.08670	98.08670				0.00	0	5,000.00
CF CANDO CADA	On 04/04/2013	Can-Do Future			0.01810		0.01810	0.03320	0.03320				0.00	0	30,000.00
CF CANDO CADB	On 09/04/2013	Can-Do Future			0.02030		0.02030	0.03800	0.03800				0.00	0	50,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			54.28850		54.28850	58.58150	58.58150				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			565.55530		565.55530	970.00000	970.00000				0.00	200	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			2,040.29480		2,040.29480	1,040.00000	1,040.00000				0.00	200	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			54.28850		54.28850	60.00000	60.00000				0.00	2,500	7,500.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.69180		9.69180	9.75790	9.75790		14.43		969,180.00	100	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	551.80000		0.55180	617.90240	0.61790	551.800	14.43		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	0.00000		0.00000	0.00240	0.00000	0.000	14.43		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	541.80000		0.54180	607.90330	0.60790	541.800	14.43		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	0.00000		0.00000	0.00330	0.00000	0.000	14.43		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	531.80000		0.53180	597.90460	0.59790	531.800	14.43		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	0.00000		0.00000	0.00460	0.00000	0.000	14.43		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.81750		9.81750	9.88100	9.88100		12.27		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	390.73530		0.39074	461.31120	0.46131	390.735	11.89		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	113.23530		0.11324	120.31120	0.12031	113.235	11.89		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	384.23520		0.38424	454.68680	0.45469	384.235	11.90		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	116.73520		0.11674	123.68680	0.12369	116.735	11.90		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	377.80450		0.37780	448.12340	0.44812	377.804	11.92		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	120.30450		0.12030	127.12340	0.12712	120.305	11.92		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.95580		9.95580	10.01850	10.01850		13.73		497,790.00	50	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	437.18490		0.43718	488.50810	0.48851	437.185	13.51		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	321.38490		0.32138	310.00810	0.31001	321.385	13.51		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	432.46940		0.43247	483.54080	0.48354	432.469	13.53	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	326.66940		0.32667	315.04080	0.31504	326.669	13.53	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	427.79820		0.42780	478.61640	0.47862	427.798	13.55	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	331.99820		0.33200	320.11640	0.32012	331.998	13.55	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.28670		12.28670	12.42000	12.42000		14.18	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	759.96880		0.75997	842.58530	0.84259	759.969	13.56	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	363.26880		0.36327	312.58530	0.31259	363.269	13.56	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	754.61880		0.75462	836.81460	0.83681	754.619	13.57	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	367.91880		0.36792	316.81460	0.31681	367.919	13.57	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	749.30480		0.74930	831.08000	0.83108	749.305	13.59	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	372.60480		0.37260	321.08000	0.32108	372.605	13.59	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			9.16730		9.16730	9.19240	9.19240		12.95	0.00	1,680	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,167.30510		1.16731	1,192.41810	1.19242	1,167.305	24.17	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.00510		0.00001	0.01810	0.00002	0.005	24.17	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,067.30560		1.06731	1,092.42490	1.09242	1,067.306	22.21	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.00560		0.00001	0.02490	0.00002	0.006	22.21	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Call	967.30620		0.96731	992.43520	0.99244	967.306	20.25	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Put	0.00620		0.00001	0.03520	0.00004	0.006	20.25	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	138.43830		0.13844	165.30750	0.16531	138.438	13.47	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	31.13830		0.03114	32.90750	0.03291	31.138	13.47	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	20.08840		0.02009	31.40890	0.03141	20.088	14.73	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	202.78840		0.20279	189.00890	0.18901	202.788	14.73	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.51	Call	6.04240		0.00604	11.40900	0.01141	6.042	16.15	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.51	Put	348.74240		0.34874	329.00900	0.32901	348.742	16.15	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	169.53430		0.16953	196.54560	0.19655	169.534	13.70	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	22.23430		0.02223	24.14560	0.02415	22.234	13.70	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	153.67620		0.15368	180.65320	0.18065	153.676	13.59	0.00	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	9.04	Put	26.37620		0.02638	28.25320	0.02825	26.376	13.59	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	145.97630		0.14598	172.90890	0.17291	145.976	13.53	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	28.67630		0.02868	30.50890	0.03051	28.676	13.53	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry			9.16940		9.16940	9.19470	9.19470		13.02	0.00	2,320	0.00
DAUS	On 28/03/2013	Any day expiry	9.23	Call	56.07760		0.05608	73.35260	0.07335	56.078	13.64	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.23	Put	116.67760		0.11668	108.65260	0.10865	116.678	13.64	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Call	52.80670		0.05281	69.61400	0.06961	52.807	13.72	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Put	123.40670		0.12341	114.91400	0.11491	123.407	13.72	0.00	0	30,000.00
DAUS	On 28/03/2013	Any day expiry	9.22	Call	59.51870		0.05952	77.25980	0.07726	59.519	13.56	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.22	Put	110.11870		0.11012	102.55980	0.10256	110.119	13.56	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			9.19510		9.19510	9.22070	9.22070		12.56	0.00	0	3,036.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	113.40440		0.11340	130.33620	0.13034	113.404	12.77	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	158.30440		0.15830	149.63620	0.14964	158.304	12.77	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	109.61350		0.10961	125.79270	0.12579	109.614	12.83	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	164.51350		0.16451	155.09270	0.15509	164.513	12.83	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	105.93240		0.10593	121.83650	0.12184	105.932	12.88	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	170.83240		0.17083	161.13650	0.16114	170.832	12.88	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	129.72010		0.12972	149.64780	0.14965	129.720	12.56	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	134.62010		0.13462	128.94780	0.12895	134.620	12.56	0.00	0	10,000.00
DAUS	On 26/04/2013	Any day expiry			9.20650		9.20650	9.23200	9.23200		12.72	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	234.09880		0.23410	256.67590	0.25668	234.099	12.56	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	87.59880		0.08760	84.67590	0.08468	87.599	12.56	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	100.44230		0.10044	114.35360	0.11435	100.442	13.41	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	243.94230		0.24394	232.35360	0.23235	243.942	13.41	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	61.60480		0.06160	72.18270	0.07218	61.605	14.14	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	365.10480		0.36510	350.18270	0.35018	365.105	14.14	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	260.18800		0.26019	283.45200	0.28345	260.188	12.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	73.68800		0.07369	71.45200	0.07145	73.688	12.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.04	Call	246.94100		0.24694	269.87180	0.26987	246.941	12.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	80.44100		0.08044	77.87180	0.07787	80.441	12.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	240.46820		0.24047	263.22610	0.26323	240.468	12.55	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	83.96820		0.08397	81.22610	0.08123	83.968	12.55	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,206.83700		1.20684	1,232.45430	1.23245	1,206.837	15.39	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.33700		0.00034	0.45430	0.00045	0.337	15.39	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,107.07230		1.10707	1,132.70210	1.13270	1,107.072	14.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.57230		0.00057	0.70210	0.00070	0.572	14.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,007.46890		1.00747	1,033.09030	1.03309	1,007.469	14.47	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.96890		0.00097	1.09030	0.00109	0.969	14.47	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.24620		9.24620	9.27180	9.27180		12.95	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	170.00920		0.17001	184.39700	0.18440	170.009	13.33	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	273.80920		0.27381	262.59700	0.26260	273.809	13.33	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	121.59490		0.12159	133.80330	0.13380	121.595	13.93	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	385.39490		0.38539	372.00330	0.37200	385.395	13.93	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	321.15890		0.32116	343.26530	0.34327	321.159	12.53	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	114.95890		0.11496	111.46530	0.11147	114.959	12.53	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	315.01360		0.31501	336.93680	0.33694	315.014	12.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	118.81360		0.11881	115.13680	0.11514	118.814	12.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	308.94800		0.30895	330.68450	0.33068	308.948	12.57	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	122.74800		0.12275	118.88450	0.11888	122.748	12.57	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,148.69400		1.14869	1,175.17770	1.17518	1,148.694	13.60	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	2.49400		0.00249	3.37770	0.00338	2.494	13.60	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,049.64810		1.04965	1,076.53930	1.07654	1,049.648	13.10	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	3.44810		0.00345	4.73930	0.00474	3.448	13.10	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.28240		9.28240	9.30820	9.30820		13.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	371.80320		0.37180	393.87780	0.39388	371.803	12.78	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	149.40320		0.14940	145.67780	0.14568	149.403	12.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.35	Call	230.26870		0.23027	245.67900	0.24568	230.269	13.51	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	297.86870		0.29787	287.47900	0.28748	297.869	13.51	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	176.76850		0.17677	190.16340	0.19016	176.768	14.06	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	404.36850		0.40437	391.96340	0.39196	404.368	14.06	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,090.32850		1.09033	1,118.54850	1.11855	1,090.329	12.98	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	7.92850		0.00793	10.34850	0.01035	7.929	12.98	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	383.69190		0.38369	406.20800	0.40621	383.692	12.73	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	141.29190		0.14129	138.00800	0.13801	141.292	12.73	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	377.71450		0.37771	400.01060	0.40001	377.714	12.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	145.31450		0.14531	141.81060	0.14181	145.315	12.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,188.31770		1.18832	1,215.89220	1.21589	1,188.318	13.37	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	5.91770		0.00592	7.69220	0.00769	5.918	13.37	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.31490		9.31490	9.34080	9.34080		13.55	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	150.27230		0.15027	161.35020	0.16135	150.272	15.14	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	635.37230		0.63537	620.55020	0.62055	635.372	15.14	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	355.06240		0.35506	374.09170	0.37409	355.062	13.30	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	230.16240		0.23016	223.29170	0.22329	230.162	13.30	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	350.05480		0.35005	368.89940	0.36890	350.055	13.32	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	235.15480		0.23515	228.09940	0.22810	235.155	13.32	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	345.10490		0.34510	363.76180	0.36376	345.105	13.34	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	240.20490		0.24020	232.96180	0.23296	240.205	13.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.31990		9.31990	9.34580	9.34580		13.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	233.68160		0.23368	247.37180	0.24737	233.682	14.27	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	423.78160		0.42378	411.57180	0.41157	423.782	14.27	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	440.11120		0.44011	461.57080	0.46157	440.111	13.04	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	170.21120		0.17021	165.77080	0.16577	170.211	13.04	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	434.28480		0.43428	455.58000	0.45558	434.285	13.06	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	174.38480		0.17438	169.78000	0.16978	174.385	13.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.35	Call	291.21750		0.29122	306.33720	0.30634	291.218	13.77	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	321.31750		0.32132	310.53720	0.31054	321.318	13.77	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,231.05170		1.23105	1,259.62610	1.25963	1,231.052	13.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	11.15170		0.01115	13.82610	0.01383	11.152	13.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,134.31530		1.13432	1,163.71140	1.16371	1,134.315	13.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	14.41530		0.01442	17.91140	0.01791	14.415	13.08	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	445.99670		0.44600	467.61900	0.46762	445.997	13.02	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	166.09670		0.16610	161.81900	0.16182	166.097	13.02	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.32620		9.32620	9.35210	9.35210		13.78	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	415.21290		0.41521	435.97190	0.43597	415.213	13.18	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	199.01290		0.19901	193.87190	0.19387	199.013	13.18	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	426.25120		0.42625	447.42450	0.44742	426.251	13.13	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	190.05120		0.19005	185.32450	0.18532	190.051	13.13	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	420.70410		0.42070	441.67120	0.44167	420.704	13.15	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	194.50410		0.19450	189.57120	0.18957	194.504	13.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.35870		9.35870	9.38470	9.38470		13.85	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	287.40090		0.28740	301.33730	0.30134	287.401	14.33	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	438.70090		0.43870	426.63730	0.42664	438.701	14.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	194.99650		0.19500	206.66560	0.20667	194.997	15.31	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	676.29650		0.67630	661.96560	0.66197	676.296	15.31	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	373.75340		0.37375	390.95650	0.39096	373.753	13.70	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	305.05340		0.30505	296.25650	0.29626	305.053	13.70	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	369.25880		0.36926	386.29070	0.38629	369.259	13.72	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	310.55880		0.31056	301.59070	0.30159	310.559	13.72	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	364.81550		0.36482	381.67340	0.38167	364.816	13.75	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	316.11550		0.31612	306.97340	0.30697	316.115	13.75	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,179.78060		1.17978	1,210.95900	1.21096	1,179.781	13.06	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	21.08060		0.02108	26.25900	0.02626	21.081	13.06	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.24	Call	396.95850		0.39696	415.02100	0.41502	396.958	13.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	278.25850		0.27826	270.32100	0.27032	278.258	13.57	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.39360		9.39360	9.41990	9.41990		14.08	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	227.48920		0.22749	239.83490	0.23983	227.489	15.46	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	713.88920		0.71389	699.93490	0.69993	713.889	15.46	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	423.73660		0.42374	441.33230	0.44133	423.737	13.79	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	320.13660		0.32014	311.43230	0.31143	320.137	13.79	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	419.22240		0.41922	436.66190	0.43666	419.222	13.82	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	325.62240		0.32562	316.76190	0.31676	325.622	13.82	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	414.75360		0.41475	432.03400	0.43203	414.754	13.84	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	331.15360		0.33115	322.13400	0.32213	331.154	13.84	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	428.29650		0.42830	446.05100	0.44605	428.297	13.76	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	314.69650		0.31470	306.15100	0.30615	314.697	13.76	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.39740		9.39740	9.42360	9.42360		14.12	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	448.33960		0.44834	466.51200	0.46651	448.340	13.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	300.93960		0.30094	292.91200	0.29291	300.940	13.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	443.63600		0.44364	461.65150	0.46165	443.636	13.75	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	306.23600		0.30624	298.05150	0.29805	306.236	13.75	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	340.81300		0.34081	355.21270	0.35521	340.813	14.43	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	453.41300		0.45341	441.61270	0.44161	453.413	14.43	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,225.45360		1.22545	1,258.82220	1.25882	1,225.454	13.07	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	28.05360		0.02805	35.22220	0.03522	28.054	13.07	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	453.08960		0.45309	471.41840	0.47142	453.090	13.69	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	295.68960		0.29569	287.81840	0.28782	295.690	13.69	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.42990		9.42990	9.45620	9.45620		14.42	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	401.58910		0.40159	416.63460	0.41663	401.589	14.47	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	441.68910		0.44169	430.43460	0.43043	441.689	14.47	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	229.11970		0.22912	241.52520	0.24153	229.120	16.09	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
DAUS	On 22/10/2013	Any day expiry	10.07	Put	869.21970		0.86922	855.32520	0.85533	869.220	16.09	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	433.58920		0.43359	449.81190	0.44981	433.589	14.25	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	393.68920		0.39369	383.61190	0.38361	393.689	14.25	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	429.45120		0.42945	445.49630	0.44550	429.451	14.28	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	399.55120		0.39955	389.29630	0.38930	399.551	14.28	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	425.35580		0.42536	441.22340	0.44122	425.356	14.31	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	405.45580		0.40546	395.02340	0.39502	405.456	14.31	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.59230		9.59230	9.61980	9.61980		15.35	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	788.68500		0.78868	811.73910	0.81174	788.685	14.08	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	306.38500		0.30639	301.93910	0.30194	306.385	14.08	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	799.70460		0.79970	823.26990	0.82327	799.705	14.04	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	297.40460		0.29740	293.46990	0.29347	297.405	14.04	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	794.03710		0.79404	817.22840	0.81723	794.037	14.06	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	301.73710		0.30174	297.42840	0.29743	301.737	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.61640		9.61640	9.64410	9.64410		15.40	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	819.30820		0.81931	843.81700	0.84382	819.308	14.13	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	312.90820		0.31291	309.71700	0.30972	312.908	14.13	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	830.31000		0.83031	855.76360	0.85576	830.310	14.09	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	303.91000		0.30391	301.66360	0.30166	303.910	14.09	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	824.65170		0.82465	849.77280	0.84977	824.652	14.10	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	308.25170		0.30825	305.67280	0.30567	308.252	14.10	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	9.59	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
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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2013	Bond Future			113.16947	113.16947	113.17202	113.17202			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	146.71000	0.14671	144.16000	0.14416	146.710		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.83521	88.55148	8.84223	88.49210			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,371.22000	79.37122	79,311.84000	79.31184	79,371.220		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			8.92538	89.70972	8.93262	89.64950			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	617.52000	0.61752	557.30000	0.55730	617.520		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	78,658.39000	78.65839	78,598.17000	78.59817	78,658.390		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			439.45000	439.45000	439.34200	439.34200			0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	64,600.00000	6.46000	63,520.00000	6.35200	64,600.000		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	64,500.00000	6.45000	63,420.00000	6.34200	64,500.000		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	64,400.00000	6.44000	63,320.00000	6.33200	64,400.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			445.19800	445.19800	445.08900	445.08900			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	7,920.00000	0.79200	9,010.00000	0.90100	7,920.000		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 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	8,020.00000		0.80200	9,110.00000	0.91100	8,020.000		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	8,120.00000		0.81200	9,210.00000	0.92100	8,120.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			451.53400		451.53400	451.42300	451.42300			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	55,440.00000		5.54400	54,330.00000	5.43300	55,440.000		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	55,340.00000		5.53400	54,230.00000	5.42300	55,340.000		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	55,240.00000		5.52400	54,130.00000	5.41300	55,240.000		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			203.05700		203.05700	203.06000	203.06000			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			205.76600		205.76600	205.77000	205.77000			0.00	0	149.00
IGOV	On 07/11/2013	Index Future			208.76100		208.76100	208.76500	208.76500			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			549.49100		549.49100	549.63700	549.63700			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.11000		94.89000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.11000		94.89000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.09000		94.91000	5.10000	94.90000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.09000		94.91000	5.10000	94.90000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.08000		94.92000	5.09000	94.91000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.08000		94.92000	5.09000	94.91000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.11000		94.89000	5.12000	94.88000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.20000		94.80000	5.21000	94.79000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.31000		94.69000	5.32000	94.68000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.44000		94.56000	5.45000	94.55000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.60000		94.40000	5.61000	94.39000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.55350		7.55350	7.56810	7.56810		13.64		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	663.50000		0.66350	678.10530	0.67811	663.500	13.64		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.00000		0.00000	0.00530	0.00001	0.000	13.64		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	653.50000		0.65350	668.10550	0.66811	653.500	13.64		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.00000		0.00000	0.00550	0.00001	0.000	13.64		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	643.50000		0.64350	658.10580	0.65811	643.500	13.64		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.00000		0.00000	0.00580	0.00001	0.000	13.64		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.60530		7.60530	7.62870	7.62870		8.69		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	305.07230		0.30507	327.39410	0.32739	305.072	9.03		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	39.77230		0.03977	38.69410	0.03869	39.772	9.03		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	297.15770		0.29716	319.31850	0.31932	297.158	9.02		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	41.85770		0.04186	40.61850	0.04062	41.858	9.02	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	289.32900		0.28933	311.32040	0.31132	289.329	9.01	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	44.02900		0.04403	42.62040	0.04262	44.029	9.01	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.65360		7.65360	7.67770	7.67770		10.76	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	264.39780		0.26440	280.26330	0.28026	264.398	10.77	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	200.79780		0.20080	192.56330	0.19256	200.798	10.77	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	259.10600		0.25911	274.73210	0.27473	259.106	10.77	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	205.50600		0.20551	197.03210	0.19703	205.506	10.77	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	253.88310		0.25388	269.26620	0.26927	253.883	10.77	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	210.28310		0.21028	201.56620	0.20157	210.283	10.77	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			6.84359		107.81930	6.84480	107.81041			0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,431.50000		1.43150	1,422.61000	1.42261	1,431.500		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	1,503.72000		1.50372	1,494.83000	1.49483	1,503.720		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	1,575.88000		1.57588	1,566.99000	1.56699	1,575.880		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			6.89902		109.22955	6.90029	109.22044			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,759.73000		2.75973	2,750.62000	2.75062	2,759.730		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	2,829.10000		2.82910	2,819.99000	2.81999	2,829.100		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	2,898.41000		2.89841	2,889.30000	2.88930	2,898.410		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			5.39561		119.63290	5.39065	119.64496		1.67	0.00	0	6,078.00

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	5.34	Call	215.43000		0.21543	229.56000	0.22956	215.430	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	350.69000		0.35069	352.76000	0.35276	350.690	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	226.03000		0.22603	240.38000	0.24038	226.030	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	336.95000		0.33695	339.24000	0.33924	336.950	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	236.96000		0.23696	251.52000	0.25152	236.960	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	323.55000		0.32355	326.05000	0.32605	323.550	1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.40513		121.19770	5.39955	121.20981		1.52	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,742.07000		91.74207	91,754.18000	91.75418	91,742.070	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			5.41823		116.11580	5.41173	116.12808		1.38	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	693.32000		0.69332	703.91000	0.70391	693.320	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	369.34000		0.36934	367.65000	0.36765	369.340	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	704.97000		0.70497	715.61000	0.71561	704.970	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	362.17000		0.36217	360.53000	0.36053	362.170	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	716.72000		0.71672	727.42000	0.72742	716.720	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	355.10000		0.35510	353.52000	0.35352	355.100	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			7.42064		130.05281	7.42725	129.98684		10.87	650,264.05	5	64,898.00
R186	On 02/05/2013	Bond Future	6.75	Call	185.41000		0.18541	204.90000	0.20490	185.410	10.64	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,136.17000		7.13617	7,221.63000	7.22163	7,136.170	10.64	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	1,827.37000		1.82737	1,860.32000	1.86032	1,827.370	10.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,133.79000		2.13379	2,232.71000	2.23271	2,133.790	10.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	1,875.16000		1.87516	1,907.65000	1.90765	1,875.160	10.84	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,081.46000		2.08146	2,179.92000	2.17992	2,081.460	10.84	0.00	0	150.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.41	Call	1,923.70000		1.92370	1,955.70000	1.95570	1,923.700	10.85	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,029.99000		2.02999	2,127.96000	2.12796	2,029.990	10.85	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	2,987.82000		2.98782	3,006.46000	3.00646	2,987.820	10.92	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	1,214.73000		1.21473	1,299.34000	1.29934	1,214.730	10.92	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	3,998.62000		3.99862	4,002.64000	4.00264	3,998.620	11.00	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	769.35000		0.76935	839.34000	0.83934	769.350	11.00	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.48880		126.46934	7.49565	126.40236		12.49	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	2,791.42000		2.79142	2,804.51000	2.80451	2,791.420	12.42	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,158.02000		5.15802	5,238.09000	5.23809	5,158.020	12.42	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,196.93000		117.19693	117,129.95000	117.12995	117,196.930	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			7.56317		128.26930	7.57027	128.20139		12.18	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,043.38000		12.04338	12,010.36000	12.01036	12,043.380	12.75	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,376.65000		1.37665	1,411.54000	1.41154	1,376.650	12.75	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,152.12000		8.15212	8,135.26000	8.13526	8,152.120	12.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,799.99000		2.79999	2,851.04000	2.85104	2,799.990	12.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,212.51000		8.21251	8,195.39000	8.19539	8,212.510	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,770.46000		2.77046	2,821.25000	2.82125	2,770.460	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,273.06000		8.27306	8,255.68000	8.25568	8,273.060	12.56	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,741.19000		2.74119	2,791.72000	2.79172	2,741.190	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

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			291.56480		291.56480	291.58928	291.58928				0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	9,174.80000		9.17480	9,199.28000	9.19928	9,174.800			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	9,164.80000		9.16480	9,189.28000	9.18928	9,164.800			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	9,154.80000		9.15480	9,179.28000	9.17928	9,154.800			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			5.21498		108.71843	5.20960	108.72701		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	1,897.15000		1.89715	1,888.57000	1.88857	1,897.150	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	1,880.82000		1.88082	1,872.24000	1.87224	1,880.820	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	1,864.48000		1.86448	1,855.90000	1.85590	1,864.480	0.94		0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.20224		105.73665	5.19590	105.74524		0.89		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,490.97000		68.49097	68,499.56000	68.49956	68,490.970	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			5.16490		107.24155	5.15693	107.25026		0.80		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	108.86000		0.10886	112.63000	0.11263	108.860	0.77		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	520.09000		0.52009	515.15000	0.51515	520.090	0.77		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	112.11000		0.11211	115.96000	0.11596	112.110	0.77		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	512.34000		0.51234	507.48000	0.50748	512.340	0.77		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	115.43000		0.11543	119.34000	0.11934	115.430	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	504.66000		0.50466	499.86000	0.49986	504.660	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

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			219.71951		219.71951	219.72866	219.72866			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,679.51000		8.67951	8,688.66000	8.68866	8,679.510		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	8,669.51000		8.66951	8,678.66000	8.67866	8,669.510		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	8,659.51000		8.65951	8,668.66000	8.66866	8,659.510		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			5.85083		110.28486	5.85167	110.28149		3.87	0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	683.37000		0.68337	701.18000	0.70118	683.370	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	526.61000		0.52661	547.79000	0.54779	526.610	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	705.43000		0.70543	723.14000	0.72314	705.430	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	508.69000		0.50869	529.77000	0.52977	508.690	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	727.89000		0.72789	745.50000	0.74550	727.890	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	491.19000		0.49119	512.17000	0.51217	491.190	3.90	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.88814		111.72738	5.88907	111.72386		3.73	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,514.18000		98.51418	98,510.66000	98.51066	98,514.180	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			5.93408		109.15780	5.93509	109.15421		3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,393.55000		1.39355	1,399.60000	1.39960	1,393.550	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,124.34000		1.12434	1,133.98000	1.13398	1,124.340	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,928.28000		106.92828	106,924.69000	106.92469	106,928.280	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	888.39000		0.88839	894.65000	0.89465	888.390	3.57	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,687.79000		1.68779	1,697.64000	1.69764	1,687.790	3.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	5.99	Call	1,355.40000		1.35540	1,361.49000	1.36149	1,355.400	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,157.03000		1.15703	1,166.71000	1.16671	1,157.030	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,374.22000		1.37422	1,380.29000	1.38029	1,374.220	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,140.42000		1.14042	1,150.08000	1.15008	1,140.420	3.60	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.12123		111.82601	6.11717	111.84610		5.14	0.00	0	6,027.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,296.98000		1.29698	1,334.87000	1.33487	1,296.980	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	465.73000		0.46573	483.53000	0.48353	465.730	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,329.70000		1.32970	1,367.53000	1.36753	1,329.700	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	449.44000		0.44944	467.18000	0.46718	449.440	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,362.83000		1.36283	1,400.59000	1.40059	1,362.830	5.23	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	433.59000		0.43359	451.26000	0.45126	433.590	5.23	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.16902		109.26235	6.16475	109.28260		5.35	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,378.85000		100.37885	100,399.10000	100.39910	100,378.850	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			6.22139		110.81745	6.21685	110.83797		4.98	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,035.18000		4.03518	4,059.91000	4.05991	4,035.180	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	585.97000		0.58597	590.18000	0.59018	585.970	5.20	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,923.19000		1.92319	1,945.45000	1.94545	1,923.190	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,613.71000		1.61371	1,615.45000	1.61545	1,613.710	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,947.75000		1.94775	1,970.08000	1.97008	1,947.750	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,593.25000		1.59325	1,595.06000	1.59506	1,593.250	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,972.47000		1.97247	1,994.88000	1.99488	1,972.470	5.00	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,572.97000		1.57297	1,574.86000	1.57486	1,572.970	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.24446		103.81944	5.23897	103.82318		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	1,275.75000		1.27575	1,272.01000	1.27201	1,275.750	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	1,268.80000		1.26880	1,265.06000	1.26506	1,268.800	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	1,261.85000		1.26185	1,258.11000	1.25811	1,261.850	0.38		0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.18624		101.41557	5.17785	101.41926		0.29		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,417.46000		30.41746	30,421.15000	30.42115	30,417.460	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			4.94031		102.85898	4.91939	102.86273		0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	7.55000		0.00755	8.24000	0.00824	7.550	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	123.97000		0.12397	120.91000	0.12091	123.970	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	7.80000		0.00780	8.51000	0.00851	7.800	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	122.42000		0.12242	119.38000	0.11938	122.420	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	8.06000		0.00806	8.78000	0.00878	8.060	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	120.89000		0.12089	117.86000	0.11786	120.890	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			6.36395		106.99686	6.36516	106.99016		6.35		0.00	0	7,274.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,184.66000		1.18466	1,211.85000	1.21185	1,184.660	6.42		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	764.55000		0.76455	798.44000	0.79844	764.550	6.42		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,216.61000		1.21661	1,243.63000	1.24363	1,216.610	6.42		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	741.41000		0.74141	775.13000	0.77513	741.410	6.42		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future	6.46	Call	1,249.03000		1.24903	1,275.87000	1.27587	1,249.030	6.43	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	718.78000		0.71878	752.32000	0.75232	718.780	6.43	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.41809		104.76000	6.41939	104.75305		6.73	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,188.81000		97.18881	97,181.86000	97.18186	97,188.810	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
R207	On 07/11/2013	Bond Future			6.47366		106.25096	6.47502	106.24396		6.40	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,780.72000		2.78072	2,790.26000	2.79026	2,780.720	6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,675.10000		1.67510	1,691.64000	1.69164	1,675.100	6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,811.06000		2.81106	2,820.56000	2.82056	2,811.060	6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,654.68000		1.65468	1,671.18000	1.67118	1,654.680	6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,841.56000		2.84156	2,851.01000	2.85101	2,841.560	6.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,634.46000		1.63446	1,650.91000	1.65091	1,634.460	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			6.50139		102.19073	6.50274	102.18241		7.45	0.00	0	17,342.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,547.10000		1.54710	1,575.29000	1.57529	1,547.100	7.50	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	697.64000		0.69764	734.15000	0.73415	697.640	7.50	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,585.65000		1.58565	1,613.54000	1.61354	1,585.650	7.50	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	675.24000		0.67524	711.45000	0.71145	675.240	7.50	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,624.68000		1.62468	1,652.26000	1.65226	1,624.680	7.51	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	653.38000		0.65338	689.28000	0.68928	653.380	7.51	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.55173		103.52738	6.55315	103.51888		7.89	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,482.91000		94.48291	94,474.41000	94.47441	94,482.910	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			6.60831		101.60481	6.60980	101.59617		7.80	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
R208	On 07/11/2013	Bond Future	7.50	Call	5,839.47000		5.83947	5,845.06000	5.84506	5,839.470	8.22	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	827.93000		0.82793	842.16000	0.84216	827.930	8.22	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,116.10000		3.11610	3,127.25000	3.12725	3,116.100	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,069.30000		2.06930	2,089.09000	2.08909	2,069.300	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,149.08000		3.14908	3,160.18000	3.16018	3,149.080	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,045.05000		2.04505	2,064.79000	2.06479	2,045.050	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,182.24000		3.18224	3,193.28000	3.19328	3,182.240	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,021.03000		2.02103	2,040.71000	2.04071	2,021.030	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			8.28504		79.88663	8.29197	79.82755		16.60	0.00	0	9,195.00
R209	On 02/05/2013	Bond Future	7.99	Call	859.99000		0.85999	895.03000	0.89503	859.990	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,439.47000		3.43947	3,533.59000	3.53359	3,439.470	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	885.99000		0.88599	921.16000	0.92116	885.990	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,375.94000		3.37594	3,470.19000	3.47019	3,375.940	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	912.42000		0.91242	947.70000	0.94770	912.420	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,312.99000		3.31299	3,407.35000	3.40735	3,312.990	16.49	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.35406		80.93154	8.36118	80.87168		16.90	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,982.43000		70.98243	70,922.57000	70.92257	70,982.430	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			8.43020		78.93889	8.43753	78.87820		18.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,795.52000		9.79552	9,771.34000	9.77134	9,795.520	19.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,656.78000		1.65678	1,693.29000	1.69329	1,656.780	19.41	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,258.18000		6.25818	6,249.11000	6.24911	6,258.180	18.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.79	Put	3,362.84000		3.36284	3,414.46000	3.41446	3,362.840	18.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,304.55000		6.30455	6,295.28000	6.29528	6,304.550	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,331.13000		3.33113	3,382.55000	3.38255	3,331.130	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,351.06000		6.35106	6,341.58000	6.34158	6,351.060	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,299.68000		3.29968	3,350.89000	3.35089	3,299.680	18.90	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.21349		164.21349	164.22233	164.22233			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,073.49000		3.07349	3,082.33000	3.08233	3,073.490		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	3,063.49000		3.06349	3,072.33000	3.07233	3,063.490		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	3,053.49000		3.05349	3,062.33000	3.06233	3,053.490		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			129.10314		129.10314	129.12341	129.12341			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,413.14000		3.41314	3,433.41000	3.43341	3,413.140		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	3,403.14000		3.40314	3,423.41000	3.42341	3,403.140		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	3,393.14000		3.39314	3,413.41000	3.41341	3,393.140		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

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	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 02/05/2013	Bond Future			136.46457		136.46457	136.36897	136.36897				0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	5,374.57000		5.37457	5,278.97000	5.27897	5,374.570			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	5,364.57000		5.36457	5,268.97000	5.26897	5,364.570			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	5,354.57000		5.35457	5,258.97000	5.25897	5,354.570			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.98980		91.95731	7.99637	91.89967		14.60		0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,294.61000		1.29461	1,331.00000	1.33100	1,294.610	14.53		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,623.33000		2.62333	2,717.36000	2.71736	2,623.330	14.53		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,329.43000		1.32943	1,365.69000	1.36569	1,329.430	14.53		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,568.58000		2.56858	2,662.48000	2.66248	2,568.580	14.53		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,364.85000		1.36485	1,400.97000	1.40097	1,364.850	14.54		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,514.55000		2.51455	2,608.31000	2.60831	2,514.550	14.54		0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.05843		93.16013	8.06520	93.10164		15.31		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,545.11000		82.54511	82,486.62000	82.48662	82,545.110	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			8.13573		90.94888	8.14270	90.88966		16.00		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,726.15000		6.72615	6,715.63000	6.71563	6,726.150	16.23		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,981.93000		2.98193	3,030.63000	3.03063	2,981.930	16.23		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,776.22000		6.77622	6,765.48000	6.76548	6,776.220	16.24		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,952.14000		2.95214	3,000.62000	3.00062	2,952.140	16.24		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,826.42000		6.82642	6,815.46000	6.81546	6,826.420	16.25		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,922.60000		2.92260	2,970.86000	2.97086	2,922.600	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.33379		81.45227	8.34031	81.39362		17.17	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,672.65000		72.67265	72,614.00000	72.61400	72,672.650	17.89	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.89	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.40050		82.51762	8.40720	82.45818		18.06	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,069.72000		72.06972	72,010.28000	72.01028	72,069.720	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			1.47360		1.47360	1.47830	1.47830		14.56	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,836.00000		0.18360	1,883.00250	0.18830	1,836.000	14.56	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.00000		0.00000	0.00250	0.00000	0.000	14.56	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,736.00000		0.17360	1,783.00270	0.17830	1,736.000	14.56	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.00000		0.00000	0.00270	0.00000	0.000	14.56	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,636.00000		0.16360	1,683.00300	0.16830	1,636.000	14.56	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	0.00000		0.00000	0.00300	0.00000	0.000	14.56	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48430		1.48430	1.48900	1.48900		13.94	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,014.65910		0.10147	1,060.70770	0.10607	1,014.659	12.96	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	71.65910		0.00717	70.70770	0.00707	71.659	12.96	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	932.66410		0.09327	977.54820	0.09775	932.664	13.00	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	89.66410		0.00897	87.54820	0.00875	89.664	13.00	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	853.84160		0.08538	897.29240	0.08973	853.842	13.04	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	110.84160		0.01108	107.29240	0.01073	110.842	13.04	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49640		1.49640	1.50110	1.50110		14.45	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	634.43260		0.06344	664.68010	0.06647	634.433	14.31	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	570.43260		0.05704	553.68010	0.05537	570.433	14.31	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
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	591.79690		0.05918	620.46890	0.06205	591.797	14.45	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	627.79690		0.06278	609.46890	0.06095	627.797	14.45	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	552.35030		0.05524	580.00510	0.05800	552.350	14.60	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	688.35030		0.06884	669.00510	0.06690	688.350	14.60	0.00	0	0.00
Total for Derivatives :											5,042,261,654.48	771,024	1,583,408.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		13.32210	99.94188	13.25624			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		26.48617	108.85858	26.35930			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.79455	100.00011	9.09144			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		8.74497	111.70673	8.70221			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		7.53480	100.63261	7.49689			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		7.63168	100.64155	7.59329			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.85114	8.00000	46.83084			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		11.60261	101.73855	11.55000			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		28.41028	105.29362	28.27782			0.00	0	11,906,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		49.26156	105.62267	49.03504			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		10.29000	100.96284	10.23809			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		15.29850	111.66393	15.22369			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00003		76.56874	100.00003	67.68780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP11	On 31/03/2013	Spot Bond	215.58145	94.95260	215.58145	99.76809				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	30.74578	134.94825	30.56925				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	3.33633	269.82094	3.30516				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	27.93648	100.53123	27.79609				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	54.78481	100.25380	54.51909				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	14.56855	100.10451	14.49798				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.00553	100.10764	7.96675				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.17770	100.11256	7.14293				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.15420	100.11573	7.11954				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	25.57263	113.03853	25.44840				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	27.03449	102.88112	26.90031				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	38.27053	106.71879	38.09012				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	32.67581	101.43096	32.51212			101,430,960,000.00	1,000,000	1,000,000.00	
ABL12B	On 08/03/2015	Spot Bond	100.69530	27.61720	100.69530	27.48273			140,973,420,000.00	1,400,000	1,400,000.00	
ABL13	On 11/10/2016	Spot Bond	101.53927	12.60950	101.53927	12.54627				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	17.65751	101.47729	17.56901				0.00	0	3,000,000.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.63766	101.61005	10.58428				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	69.24681	108.48706	75.45702				0.00	0	1,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond	101.57306	77.36763	101.57306	76.94104			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	82.15385	100.00000	81.65138			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	94.95959	215.26681	99.77697			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	47.02356	133.33110	46.75174			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.76986	122.14204	21.65405		36,642,612,000.00	300,000	300,000.00	
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.14952	113.35700	8.10795			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.25456	100.00000	5.23026			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	18.61675	123.70523	18.51796			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	18.70919	102.18114	18.61484			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	9.97027	99.83242	12.14099			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	9.89937	99.82309	9.85048			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.38060	99.81405	10.32934			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.77322	106.48741	5.74532			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.52670	100.00000	26.39833			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.41655	165.75435	4.38669			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	14.89120	157.68318	14.79412			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.58613	170.05600	3.56144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	172.68858	4.21358	172.68858	4.18420				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	94.95349	215.54135	99.76922				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	94.95247	215.58717	99.76793				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	97.59358	100.00000	103.14162				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.26220	71.58015	7.24075				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.26220	71.58015	7.24075				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.27949	84.61000	13.23496				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	20.67416	92.57000	20.60006				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.68169	100.05362	10.60023				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	18.46079	95.34000	18.39318				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	34.65734	100.00000	34.52596				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	17.21653	94.00000	17.15412				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	16.13724	94.99000	16.07830				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	24.44343	89.20000	24.35817				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	23.19714	90.02000	23.11409				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.98258	101.37010	9.93259				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.81901	101.21709	9.76991				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	30.89178	89.83000	30.78136				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond	136.93312	23.37813	136.93312	23.24452			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	26.23199	102.86000	26.13052			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	26.66299	96.69000	26.56242			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	25.62211	96.61000	25.52552			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	25.20376	96.38000	25.10890			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.85885	99.94804	8.81505			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	19.67922	121.81240	19.57775			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	81.13077	104.20000	80.77594			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	10.37006	101.30453	10.31818			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.75958	93.54000	22.67578			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	21.59452	92.85000	21.51543			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.17530	103.39542	2.16531			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	1.69051	149.61017	2.93702			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.60967	196.08295	2.59014			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.95579	95.40000	17.88946			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	76.41843	107.27000	76.07671			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.80824	94.09000	17.74239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond	100.00000	9.28178	100.00000	9.25281			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.32417	100.00000	3.31135			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	12.86835	100.00000	12.81862			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	9.71578	114.69202	9.66804			0.00	0	4,303,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	26.28001	105.76936	26.15702			0.00	0	3,902,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	10.50876	102.79126	10.46098			0.00	0	3,202,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	8.88778	101.48825	8.84822			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	15.20799	110.44192	15.13547			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	40.73952	125.04605	40.51649			0.00	0	6,000,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	122.17836	4.00000	122.13310			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	3.29753	274.59193	3.26636			0.00	0	1,145,000.00
ABS13	On 31/01/2017	Spot Bond	123.88924	5.23844	123.88924	5.20981			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.77077	128.40915	2.75520			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	89.13404	99.53952	88.55756			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	53.19492	100.06620	53.19489			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	83.02557	100.07265	82.66201			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.03394	100.00000	27.48881			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	81.83986	100.53957	81.36750			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL024	On 20/04/2013	Spot Bond			101.66199		95.79305	101.66199	95.30185				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond			100.53957		81.83986	100.53957	81.36750				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond			101.42690		91.57093	101.42690	91.12300				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond			102.82057		96.85277	102.82057	96.38711				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond			111.03772		22.18336	111.03772	22.07714				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond			100.83941		22.68601	100.83941	22.57168				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond			100.86237		22.91114	100.86237	22.79565				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond			101.18756		26.10102	101.18756	25.96908				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond			100.06785		77.05222	100.06785	76.63325				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond			100.06721		77.03726	100.06721	76.61838				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond			100.81643		22.46082	100.81643	22.34766				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond			54.43317		8.82345	54.43317	8.80246				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond			100.61624		58.41691	100.61624	58.12310				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond			99.86961		65.13140	99.86961	66.54298				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond			100.00000		21.07237	100.00000	20.99249				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond			100.00000		17.69446	100.00000	17.62739				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond			100.00000		17.69446	100.00000	17.62739				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond			100.07583		77.23669	100.07583	76.81669				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond	100.07969	20.15852	100.07969	20.06090				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	20.87759	100.08857	20.77648				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	19.83795	100.07573	19.74189				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	20.05456	100.07841	19.95744				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	20.14986	100.07959	20.05228				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.89922	103.08180	10.84928				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.89922	103.08180	10.84928				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.94962	103.10163	10.89943				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.15860	100.07361	15.08520				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.94962	103.10163	10.89943				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.84882	103.06198	10.79911				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	30.31521	79.64238	30.21806				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	26.59681	100.07204	26.46802				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	54.79766	100.07100	54.53231				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.85463	99.94507	16.77130				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	54.79766	100.07100	54.53231				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.00262	100.07684	7.96387				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096	On 20/06/2020	Spot Bond	100.07933	7.84914	100.07933	7.81114			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	7.80761	100.08039	7.76980			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.60696	100.07826	7.57012			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	54.55425	100.06560	54.29010			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.49570	100.07361	8.45457			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	94.72871	101.31884	94.07425			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.24295	110.28658	9.19416			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.06728	54.62725	100.06728	54.36274			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	53.61936	105.71996	53.36852			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	61.47135	100.99526	61.16115			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.39134	101.18059	8.34939			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.33851	102.01291	8.29652			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.53619	100.00000	10.49624			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	62.04280	101.04786	61.73303			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.62493	100.00000	4.60437			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.81387	100.00000	4.79270			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.81453	72.59933	14.77029			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.24779	127.83552	2.23574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On 20/09/2021	Spot Bond	127.87043	2.33361	127.87043	2.32110			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.41381	100.07569	7.37791			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	40.04688	100.62321	39.84545			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	40.04688	100.62321	39.84545			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	62.04280	101.04786	61.73303			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	39.37647	100.51806	39.17860			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	37.68145	100.07299	37.49898			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	37.64115	100.07235	37.45888			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.18940	101.33418	7.15419			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.70576	100.41093	12.64404			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.17946	101.33457	7.14430			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	10.62411	103.90444	10.57511			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	10.67325	103.93140	10.62402			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	26.61935	100.22094	26.49028			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	10.87559	100.59173	10.82269			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.35720	99.93469	10.30711			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.42274	100.07603	7.38680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146		On 30/11/2013	Spot Bond	100.93686	61.20768	100.93686	60.90901		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.27790	54.46236	100.27790	54.19815		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.06196	54.38872	100.06196	54.12537		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.07446	10.49867	100.07446	10.44783		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	100.76536	59.95623	100.76536	59.65428		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.06587	26.13049	100.06587	26.00397		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.06402	25.99615	100.06402	25.87028		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.06760	26.25694	100.06760	26.12980		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.07424	10.47934	100.07424	10.42859		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.07047	10.14085	100.07047	10.09174		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.06619	26.15421	100.06619	26.02757		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.06739	26.24113	100.06739	26.11407		0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	102.65284	10.06283	102.65284	10.01762		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	100.06844	19.24874	100.06844	19.15554		0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	100.06674	26.19372	100.06674	26.06688		0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	100.09530	39.05788	100.09530	38.86871		0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	100.18292	19.28649	100.18292	19.19300		0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	100.06691	54.46559	100.06691	54.20186		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	108.26890	11.67271	108.26890	108.26890	11.61734			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.27040	100.07386	100.07386	9.22551			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	5.15455	103.66222	103.66222	5.13017			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	26.23323	100.06728	100.06728	26.10621			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	19.16209	100.06735	100.06735	19.06931			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.20136	100.07626	100.07626	9.15680			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.70530	100.07891	100.07891	7.66798			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.20561	100.07361	100.07361	7.17071			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	77.07904	100.07223	100.07223	76.65991			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	37.81461	100.07839	100.07839	37.63149			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	19.57709	100.07574	100.07574	19.48229			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	9.69137	100.08155	100.08155	9.64443			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.20136	100.07626	100.07626	9.15680			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.75526	100.07944	100.07944	7.71771			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.35816	100.07796	100.07796	9.31284			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.32872	100.07839	100.07839	7.29324			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.12818	100.07515	100.07515	12.06945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond	100.07965	7.56841	100.07965	7.53176			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.69862	100.08103	7.66134			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	76.88704	100.06425	76.46897			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	76.90701	100.06489	76.48884			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	19.10051	100.06989	19.00802			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	14.70010	100.07148	14.62892			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.60957	100.08134	7.57272			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.60957	100.08134	7.57272			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.23032	100.08737	10.18077			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.49532	100.07679	8.45418			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.15193	100.08652	10.10276			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.18133	100.08684	10.13202			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.23032	100.08737	10.18077			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.35711	85.50175	7.32823			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	7.77145	100.08315	7.73382			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	7.77145	100.08315	7.73382			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01885	100.00000	0.01876			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01818	100.00000	0.01809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	100.00000	8.56593	100.00000	8.53205				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.48009				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.28037				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.00000	1.38345	100.00000	1.37797				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	104.20225	103.67806	103.64210				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	100.00000	1.49093	100.00000	1.48371				0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.00000	84.23626	100.00000	83.85936				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.81236	100.00000	3.79329				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	27.83264	100.56844	27.69272				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	28.44596	100.63477	28.30288				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	28.85462	100.67892	28.70942				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.77292	101.20949	16.68906				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	17.53369	101.34649	17.44591				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	18.54603	101.52904	18.45304				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	8.57584	108.27946	8.53559				0.00	0	4,002,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	13.71982	124.59492	13.64700				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	34.40840	100.00000	34.23820				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	115.64616	15.75390	115.64616	15.67596				0.00	0	8,901,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.89277	100.00000	32.73006				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.08105	100.00000	16.00956				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.95110	154.79211	4.91927				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	43.07263	129.92747	42.83505				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	95.80218	101.15622	95.29647				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.63959				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.52305	99.92565	12.08944				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	9.18341	112.23984	13.89673				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	21.82435	101.18527	21.71525				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	10.05870	101.23711	10.00839				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	64.71716	100.00000	65.97562				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.71281	100.00000	9.66423				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	24.61017	114.82122	24.48777				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	11.03146	99.81750	10.97698				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	78.17278	100.11329	77.74170				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	69.29563	103.73691	69.03456				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	32.26463	99.83571	32.10526				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	105.24488	37.48488	105.24488	37.31112				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	15.15868	111.52726	15.08505				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	60.98282	100.88946	60.67537				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.08158	104.32215	20.04371				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	95.24635	99.81811	98.90434				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	19.95058	102.00706	22.64154				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.94023	101.95171	22.62404				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.57050	99.81798	15.90591				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	19.86567	101.94160	22.52798				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.32820	104.59763	15.12729				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.39141	99.81335	21.75892				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.39141	99.81335	21.75892				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.98638	99.81340	18.37070				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.41229	101.35805	19.00646				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.15897	102.22265	20.00714				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	19.95058	102.00706	22.64154				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.56228	102.70168	19.28148				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.35083	102.35327	13.23858			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.28842	99.82359	15.55225			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.28981	99.81671	15.55364			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.28981	99.81671	15.55364			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	32.20892	99.82722	34.24548			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	97.59668	99.86832	103.75233			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.89850	97.82330	20.97922			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.09931	103.70924	14.59199			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.33149	99.79214	15.96371			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.56015	100.04409	13.75929			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.77637	99.77076	1.76760			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.26212	92.33087	13.31246			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	64.56873	99.87024	66.04630			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.07427	99.83486	20.08332			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.70194	99.06007	10.64945			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.72737	99.81958	0.72377			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.62524	100.00000	1.61760			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.75886	104.16088	23.43658			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.71371	103.97505	21.35605			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.07854	106.00425	18.45672			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	12.78499	99.75847	15.79339			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.29931	99.75846	0.29784			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.16196	100.00000	0.16037			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	7.28927	100.00000	7.26164			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.27756	100.00000	22.73394			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.63464	100.00000	20.69045			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.26830	100.00000	12.77188			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.29149	100.00000	10.24002			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.41485	100.00000	15.44180			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.75726	100.00000	13.38006			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	34.69026	102.32067	34.51511			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	21.49012	102.37811	21.38156			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	91.70854	100.00000	91.25000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP68U	On 15/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.69834			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.20721		2,000,000,000,000.00	20,000,000	10,000,000.00	
BD0202	On 31/12/2018	Spot Bond	169.54509	2.34853	169.54509	2.33265			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	11.06145	150.32167	11.00598			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	5.10473	150.48996	5.07912			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	11.02452	105.72100	10.97323			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	42.13369	101.02420	41.92102			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	98.08031	101.68745	97.37853			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	58.97257	100.66680	58.67584			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	60.01968	100.64029	59.71775			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	98.09401	104.00756	97.37955			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	61.15567	100.90417	60.84730			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	104.48533	101.68177	103.92047			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.37159	100.33377	7.33581			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	37.44303	100.06919	37.26173			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	36.40682	100.00000	36.22472			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	79.15938	100.00000	78.83362			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	13.25649	101.11913	13.19027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	101.12772	13.30914	101.12772	13.24264			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.46706	101.15348	13.39976			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.99303	101.23934	13.92305			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	14.51838	101.32517	14.44572			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.98613	101.56516	15.90595			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.37935	100.00000	6.34780			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.65870	100.93890	10.60554			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.03038	100.99127	10.97534			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.18958	101.01372	11.13372			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.24263	101.02120	11.18652			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.87883	101.11093	11.81948			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.72576	101.23048	12.66212			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.99269	100.00000	3.97294			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.99269	100.00000	3.97294			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.71981	100.10441	9.67273			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.25757	100.11338	10.20788			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.40423	100.11583	10.35382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond	107.76177	11.27042	107.76177	11.21774			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.84413	100.12316	10.79159			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.44721	100.13609	10.39660			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.57868	100.00000	3.56137			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.57868	100.00000	3.56137			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	37.33127	110.26280	37.15058			0.00	0	3,102,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.20292	100.53667	8.16169			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	73.94627	96.69296	73.65769			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.16425			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	80.21978	100.00000	79.86871			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.65770	100.49749	14.58407			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.80202	100.00000	6.76800			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.14687	100.60117	7.11093			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.67688	100.49926	14.60314			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.99315	100.52855	14.91781			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	15.56788	100.58172	15.48960			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	17.95814	100.80214	17.86767			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.91758	101.17004	13.84723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO3	On 15/06/2013	Spot Bond	100.10916	83.76037	100.10916	83.38942				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	96.42267	100.17136	97.99998				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	54.91936	100.07370	54.65342				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	87.30700	100.27042	86.91286				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.74188	100.00000	9.85418				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	37.17499	112.83919	36.99168				0.00	0	3,401,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	19.65895	121.22515	19.55629				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.86837	101.55684	14.79381				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	41.72093	100.95576	41.51046				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	19.38703	108.79348	19.29421				0.00	0	8,433,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.52713	109.29382	11.47263				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.26951	101.38676	11.21244				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	12.27479	110.62195	12.21522				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	20.89214	100.52977	20.78715				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	14.59897	105.82127	14.53063				0.00	0	2,604,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.54183	100.81182	10.48872				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.53033	105.70562	11.47639				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	100.97754	16.52941	100.97754	16.44601			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	9.99798	100.26196	9.94948			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.90155	123.26011	12.83367			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	12.55668	119.72199	12.49212			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	9.20051	123.54995	9.15253			0.00	0	9,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	13.96691	100.40002	13.89909			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	17.73939	107.22537	17.65545			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	29.82044	100.86678	29.67012			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	47.29041	102.24997	47.05180			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	29.76610	102.59156	29.61547			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	21.36779	100.41408	21.26400			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	55.33119	100.11325	55.33117			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	41.07308	100.18762	40.87399			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	83.02548	100.07319	82.66192			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	103.69318	100.00000	103.14162			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	103.69318	100.00000	103.14162			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	103.69318	100.00000	103.14162			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	103.69318	100.00000	103.14162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114	On 20/06/2013	Spot Bond	100.07319	83.02548	100.07319	82.66192				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	83.02548	100.07319	82.66192				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	81.82704	100.53672	81.35478				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	83.04545	100.07373	82.68179				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	82.84581	100.06833	82.48305				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	82.68610	100.06400	82.32405				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	88.43970	100.60353	88.02528			1,810,863,540,000.00	18,000,000	9,000,000.00	
CLN126	On 20/08/2015	Spot Bond	101.15466	25.77812	101.15466	25.64784				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	96.43435	99.83222	98.02370				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	25.65251	101.14186	25.52290				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	77.04963	100.06829	76.63067				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	76.96238	100.06451	76.54391				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	26.31622	101.20948	26.18316				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	83.21538	100.61649	82.70853				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	83.13035	100.58787	82.62414				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	82.05651	100.59448	81.58270				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	83.08537	100.07482	82.72154				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN141	On 20/06/2013	Spot Bond			100.07103	82.94563	100.07103	82.58242				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond			100.07206	77.13688	100.07206	76.71743				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond			106.64650	69.90924	106.64650	69.59773				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond			103.71200	105.26512	103.71200	104.71390				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond			104.51633	69.07274	104.51633	68.76976				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond			100.85780	84.30310	100.85780	83.78547				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond			100.09542	55.86833	100.09542	55.59773				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond			100.79729	55.39812	100.79729	55.12812				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond			100.79729	55.39812	100.79729	55.12812				0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond			101.28023	96.07594	101.28023	95.58373				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond			100.83563	29.29714	100.83563	29.14951				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond			100.00000	20.36433	100.00000	20.26578				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond			100.00000	20.19903	100.00000	20.10128				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond			100.00000	46.53749	100.00000	46.30471				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond			100.00000	46.53749	100.00000	46.30471				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond			100.00000	46.53749	100.00000	46.30471				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond			100.00000	46.53749	100.00000	46.30471				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond			100.00000	46.53749	100.00000	46.30471				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169	On 30/04/2014	Spot Bond	100.00000	46.53749	100.00000	46.30471			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.29579	100.07575	15.22172			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	46.53749	100.00000	46.30471			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	97.59257	100.04314	103.29079			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	97.58810	100.23356	103.94510			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	97.59160	100.08420	103.52251			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	97.59223	100.05746	103.52332			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.46308	100.00000	45.23820			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	14.79231	100.06980	14.72068			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	14.32996	100.15069	14.26052			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	12.22687	99.78582	12.17231			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.32996	100.15069	14.26052			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.97199	101.41261	13.90200			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	42.69832	100.22617	42.49127			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	43.72235	100.17009	43.51045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	108.36668	7.73544	108.36668	7.69852			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.32917	99.52839	15.25282			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.98842	108.34841	2.97377			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.77261	102.60151	13.71076			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	43.91688	100.25498	43.70387			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.32996	100.15069	14.26052			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.32996	100.15069	14.26052			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.40299	107.96614	3.38654			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.13297	107.75628	8.09373			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	13.80493	100.11142	13.73806			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	99.45504	100.00002	98.91599			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	53.36870	100.07054	53.36868			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	83.49661	100.08593	83.13094			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	56.31130	100.10498	56.03855			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	30.35231	101.25895	30.20048			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	30.43023	101.27689	30.27800			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	16.01932	105.79026	15.94476			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	29.73215	101.32709	29.56478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN217	On 11/10/2014	Spot Bond	101.30689	30.55272	101.30689	30.39982				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.66650	101.18509	11.60818				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.66457	101.19643	11.60625				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	16.03501	105.99233	15.96026				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	16.03501	105.99233	15.96026				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	40.88943	107.65143	40.67812				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	41.08060	110.88445	40.86268				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	14.49564	104.90153	14.42863				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	10.76937	100.07790	10.71722				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	11.60094	100.08711	11.54476				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	83.66642	100.16277	83.29491				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	83.68250	100.16385	83.31092				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	30.06741	101.18605	29.91711				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	30.06741	101.18605	29.91711				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	44.05782	100.17539	43.84428				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	96.39206	101.40617	95.89767				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	96.39206	101.40617	95.89767				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	100.16285	15.04725	100.16285	14.97433			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.67991	100.71861	10.62615			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.88056	100.07925	10.82787			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	27.78661	100.51081	27.64699			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.94848	100.54638	10.89346			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	10.28734	103.07581	10.24019			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	10.28734	103.07581	10.24019			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	27.71674	100.51075	27.57747			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	27.73302	100.51227	27.59367			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.49547	99.62826	15.41823			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.18949	100.86363	15.11293			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	26.46988	100.17567	26.34158			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.90668	100.84631	14.83155			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.93764	99.94994	21.82917			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.93764	99.94994	21.82917			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.93764	99.94994	21.82917			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	21.93764	99.94994	21.82917			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.93764	99.94994	21.82917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255	On 26/03/2015	Spot Bond	99.94850	22.08645	99.94850	21.97726				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.45877	99.94597	9.41200				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.45877	99.94597	9.41200				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.45877	99.94597	9.41200				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.45877	99.94597	9.41200				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.45877	99.94597	9.41200				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.50697	99.94556	9.45997				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	9.10233	110.57517	9.05817				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	38.86298	100.09271	38.67476				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	39.91206	100.59304	39.71136				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	100.12158	99.85267	99.59259				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	54.95203	100.09928	54.68587				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	54.95203	100.09928	54.68587				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.14042	101.01926	10.08924				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	10.72059	100.09028	10.66867				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.43655	100.79299	14.36381				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.19004	100.10632	12.13099				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN272	On 20/06/2017	Spot Bond	100.07520	9.05427	100.07520	9.01042			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.00526	100.07467	8.96166			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.05471	100.07203	9.01086			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.28973	100.58176	9.24303			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.76465	100.62464	10.71051			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.73757	100.62450	10.68356			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.03511	100.07182	8.99136			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	21.82942	100.10367	21.72368			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.35973	100.32695	9.31430			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	19.05969	100.05044	22.09564			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.86690	99.94992	21.75878			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	19.27367	100.07255	19.18033			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	9.93627	100.08473	9.88815			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	9.93627	100.08473	9.88815			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	9.93627	100.08473	9.88815			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	9.93627	100.08473	9.88815			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.86509	100.79550	9.81539			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.50657	100.46527	9.45987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN290	On 26/06/2017	Spot Bond	99.93367	10.56790	99.93367	10.51566			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.56790	99.93367	10.51566			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.47148	99.93449	10.41971			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.35645	99.84728	12.24547			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.47148	99.93449	10.41971			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.42998	99.84633	10.37846			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.44338	100.08705	1.43639			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.35645	99.84728	12.24547			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.38213	99.84728	10.33084			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.42998	99.84633	10.37846			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.36958	100.00000	5.34359			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.46861	100.00000	5.44215			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.44345	100.08579	1.43646			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.44816	100.00000	1.44115			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.44816	100.00000	1.44115			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.44816	100.00000	1.44115			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	93.11224	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
CLN307	On 11/07/2013	Spot Bond	100.00000	76.68067	100.00000	76.35983			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.63959			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	76.68067	100.00000	76.35983			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.38345	100.00000	1.37797			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.38345	100.00000	1.37797			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	1.38345	100.00000	1.37797			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01770	100.00000	0.01760			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.54000	102.38693	9.54000	102.29668			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000	101.66923	10.07000	98.33268			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.00000	2.40538	100.00000	2.35714			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.00000	0.01450	100.00000	0.01444			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.00000	0.01721	100.00000	0.01709			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	100.00000	2.36209	100.00000	2.33712			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.00000	0.96175	100.00000	0.95285			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.81000	100.78993	8.81000	100.60906			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.39814	100.00000	21.30248			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.39814	100.00000	21.30248			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.73252	35.42491	0.73121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On 31/03/2013	Spot Bond	156.72722	96.27928	156.72722	98.28759			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	150.60821	156.52494	153.27980			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	92.97182	100.90305	92.51011			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	92.97182	100.90305	92.51011			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.57945	164.96027	5.53680			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	98.06986	98.96405	97.59125			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	98.08890	98.95402	97.61025			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.50463	100.00000	13.43928			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00055	100.00000	0.00054			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00055	100.00000	0.00054			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	101.56811	102.57148	101.04165			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.67693	127.81539	9.62453			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	21.84967	80.28000	21.77923			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.90251	80.11138	21.83200			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.43199	101.51920	12.36967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.43199	101.51920	12.36967			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.74901	100.07895	12.68727			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.37297	100.07296	10.32274			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.29981	100.07419	9.25477			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	95.64834	101.51807	94.98172			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.39736	100.07839	9.35185			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.39491	101.17107	10.34296			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	1.38345	100.00000	1.37797			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	14.82339	112.14249	14.75184			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	99.85889	102.77374	99.34960			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	12.13494	104.83082	12.07887			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	123.34967	13.12887	123.34967	13.05975			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	21.00462	109.68398	20.90394			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	116.79754	9.26388	116.79754	9.21691			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	27.56475	100.46415	27.42783			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.64464	100.49279	10.59116			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	27.49574	100.39083	27.36222			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	21.24552	100.94063	21.13836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL012	On 09/05/2013	Spot Bond	100.00000	88.37772	100.00000	87.95181	0.00	0	0.00			
CPL013	On 28/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.10138	0.00	0	0.00			
CPL014	On 13/06/2013	Spot Bond	100.00000	81.47321	100.00000	81.11111	0.00	0	0.00			
CPL015	On 23/07/2013	Spot Bond	100.00000	74.79508	100.00000	74.48980	0.00	0	0.00			
DENG31	On 02/04/2013	Spot Bond	100.00000	102.49607	100.00000	101.95377	0.00	0	0.00			
DENG42	On 03/04/2013	Spot Bond	101.22658	101.99946	101.22658	101.45485	0.00	0	0.00			
DENG43	On 28/01/2016	Spot Bond	100.00000	15.92699	100.00000	15.84821	0.00	0	0.00			
DENG44	On 29/09/2017	Spot Bond	6.86000	98.61545	6.86000	98.54115	0.00	0	0.00			
DENG45	On 29/04/2013	Spot Bond	100.00000	92.93960	100.00000	92.48064	0.00	0	0.00			
DRD03	On 02/07/2014	Spot Bond	102.15380	46.84911	102.15380	46.61292	0.00	0	0.00			
DRD04	On 03/07/2015	Spot Bond	102.26580	26.19725	102.26580	26.06505	0.00	0	0.00			
DRD05	On 03/10/2013	Spot Bond	102.03232	66.96662	102.03232	66.62936	0.00	0	0.00			
DV13	On 25/08/2013	Spot Bond	105.76710	72.33243	105.76710	72.04489	0.00	0	0.00			
DV21	On 15/06/2016	Spot Bond	127.91650	18.86894	127.91650	18.76670	0.00	0	14,317,143.00			
DV22	On 07/02/2020	Spot Bond	116.63462	9.20156	116.63462	9.15496	0.00	0	48,537,256.00			
DV23	On 27/02/2023	Spot Bond	119.62218	8.88105	119.62218	8.83515	0.00	0	104,302,562.00			
E170	On 01/08/2020	Spot Bond	146.45461	10.72393	146.45461	10.65903	0.00	0	23,030,000.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	104.01633	18.69797	104.01633	18.60218			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	34.37561	100.57434	34.20840			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	14.00404	100.62205	13.93590			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.70299	100.65378	5.67523			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.32130	100.68546	2.31000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	13.24561	128.03785	13.17378			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.64500	118.65673	1.64500	118.62786			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.46878	104.49020	2.45697			0.00	0	308,000,000.00
EMM01	On 28/07/2020	Spot Bond	117.22671	10.41393	117.22671	10.36098			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	9.39887	117.96601	9.35163			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.90030	108.44717	12.83870			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	20.39456	100.61804	20.29199			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	59.95136	100.74391	59.64949			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.48009			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	33.65402	100.00000	33.49117			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	55.06142	100.00000	54.78600			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	93.96280	100.00000	93.49416			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	89.46464	100.00000	89.03962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ190U	On 12/06/2013	Spot Bond	100.00000	81.65548	100.00000	81.29176	0.00	0	0.00			
EQS01	On 18/11/2014	Spot Bond	124.62183	31.28248	124.62183	31.11076	0.00	0	0.00			
EQS02	On 01/07/2015	Spot Bond	105.65441	27.44877	105.65441	27.32043	0.00	0	0.00			
EQS04	On 22/09/2015	Spot Bond	106.40064	20.34680	106.40064	20.49466	0.00	0	0.00			
EQS05	On 25/04/2017	Spot Bond	101.27791	11.13181	101.27791	11.07612	0.00	0	0.00			
ERS3A8	On 17/11/2014	Spot Bond	100.72291	29.04700	100.72291	28.90077	0.00	0	0.00			
ERS3B2	On 17/08/2014	Spot Bond	100.66122	40.42602	100.66122	40.22262	0.00	0	0.00			
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.37978	100.64003	7.34266	0.00	0	0.00			
ERS3C2	On 17/08/2014	Spot Bond	100.73714	40.98189	100.73714	40.77556	0.00	0	0.00			
ERS3C3	On 17/11/2025	Spot Bond	100.71039	8.18437	100.71039	8.14317	0.00	0	0.00			
ERSA10	On 17/08/2013	Spot Bond	100.58516	84.26695	100.58516	83.74589	0.00	0	0.00			
ERSA11	On 17/08/2014	Spot Bond	100.60896	40.04367	100.60896	39.84229	0.00	0	0.00			
ERSA12	On 17/08/2015	Spot Bond	100.62801	20.58845	100.62801	20.48489	0.00	0	0.00			
ERSA13	On 17/08/2013	Spot Bond	100.58802	84.27478	100.58802	83.75367	0.00	0	0.00			
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.78909	100.58833	6.75495	0.00	0	0.00			
ERSA15	On 17/11/2025	Spot Bond	100.61654	7.11136	100.61654	7.07558	0.00	0	0.00			
ES15	On 30/08/2015	Spot Bond	107.62781	18.93462	107.62781	18.84573	0.00	0	6,000,000.00			

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	Spot Bond	115.04070	12.69049	115.04070	12.62728			355,199,665,320.00	3,087,600	159,400,772.00
ES23	On 25/01/2023	Spot Bond	123.79417	9.38339	123.79417	9.33356			0.00	0	43,000,324.00
ES26	On 02/04/2026	Spot Bond	101.89369	11.34529	101.89369	11.29407			0.00	0	12,890,452.00
ES33	On 15/09/2033	Spot Bond	8.79000	87.98422	8.79500	87.90043			140,640,000,000.00	16,000,000	648,546,551.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	20.43496	100.52379	20.33227			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	64.33989	101.23849	64.01812			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.00000	81.65548	100.00000	81.29176			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.54343	100.00000	11.48569			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.23329	100.00000	11.17710			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	84.96816	100.72700	84.43889			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	85.03361	100.75346	84.50381			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	85.24302	100.83807	84.71155			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	85.36079	100.88562	84.82838			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	34.33776	106.83968	34.17839			0.00	0	14,404,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	11.00867	102.29365	10.95881			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.28410	100.22508	11.22938			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.15098	100.22502	8.11145			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.68973	101.16350	11.63131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	101.09860	8.16899	101.09860	8.12908				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	14.18630	109.77327	14.11826				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	8.88107	98.22086	11.00858				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	61.56638	100.00000	61.28179				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	94.94979	215.70757	99.76453				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	79.40319	105.50847	79.05412				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.82444	127.58470	2.80865				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.30525	273.62971	3.27408				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	1.68617	149.98730	2.93260				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.57809	199.45863	2.55856				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	19.83724	121.07209	19.73544				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.27787	100.00000	25.16671				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.27787	100.00000	25.16671				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.85271	52.69690	3.84379				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.59200	33.20196	3.58636				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.86742	31.98407	3.86155				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	64.66586	100.00000	64.01328				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond	100.55103	46.55995	100.55103	46.35203			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	93.70341	101.09338	93.23613			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.75629	100.83125	14.68193			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	57.42583	100.12935	57.14761			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	55.13838	100.07866	54.87137			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.43376	100.80714	14.36104			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.43376	100.80714	14.36104			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.78928	100.52930	9.74168			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.24219	100.79281	14.17045			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	10.72067	100.08975	10.66875			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	87.58502	100.50743	87.17780			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	14.74123	100.15766	14.66979			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.44681	100.07580	9.40106			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.25036	100.08460	10.20072			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	39.32554	100.10209	39.13507			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.64353	98.00000	9.59482			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.35022	100.00000	9.30206			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	14.59777	100.15523	14.52703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118	On 20/06/2017	Spot Bond	100.08737	10.23032	100.08737	10.18077			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.09174	100.10732	12.03317			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	12.92427	100.11620	12.86167			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	9.80895	100.08283	9.76145			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	10.62054	102.36455	10.56806			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.08960	100.12857	14.02134			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.08334	100.08579	10.03450			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.90187	100.00000	7.86116			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.56277	100.10168	11.50676			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.43353	100.12161	13.36845			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.64185	100.09179	10.59031			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.22969	100.09811	11.17530			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.85572	100.11547	12.79344			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.06236	100.10701	12.00393			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.33559	100.12057	13.27099			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.04065	100.12805	13.97262			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.82633	100.11516	12.76420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	100.11151	12.48353	100.11151	12.42307		0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	100.09968	11.37664	100.09968	11.32154		0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	100.09779	11.20030	100.09779	11.14605		0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	100.12327	13.59021	100.12327	13.52437		0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	100.12172	13.44331	100.12172	13.37819		0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	100.11745	13.04180	100.11745	12.97862		0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	100.12348	13.60979	100.12348	13.54386		0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	100.10439	11.81747	100.10439	11.76023		0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	10.68104	100.09221	10.62931		0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	100.07700	9.26996	100.07700	9.22507		0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	100.12940	14.16793	100.12940	14.09929		0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	100.09221	38.69434	100.09221	38.50694		0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	100.10419	21.91620	100.10419	21.81004		0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	100.72629	13.52843	100.72629	13.46032		0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	100.09926	21.50908	100.09926	21.40490		0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	100.08547	10.05393	100.08547	10.00525		0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	98.00000	2.14596	98.00000	2.13511		0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	100.08652	9.40455	100.08652	9.35901		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC153	On 20/12/2017	Spot Bond	100.07817	8.62380	100.07817	8.58205			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	8.89066	100.08103	8.84760			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	11.50900	100.10890	11.45326			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	63.26084	100.20368	62.85700			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	37.70503	100.21459	37.52222			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	66.07852	100.20368	65.65669			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	37.61930	100.19795	37.43693			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.44380	100.07944	1.43681			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.59140	100.38297	0.58852			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	1.38345	100.00000	1.37797			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	61.20656	100.00000	60.52746			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	61.20656	100.00000	60.52746			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	1.38345	100.00000	1.37797			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.00000	1.44816	100.00000	1.44115			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	46.99874	100.57737	46.78880			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	43.47934	101.33365	43.26171			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	20.40112	100.08266	20.30232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond	100.08218	15.89090	100.08218	15.81395			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	62.84467	101.28616	62.53024			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.07086	98.45245	10.02280			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	94.99879	101.29693	94.34032			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	37.41276	100.06887	37.23159			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.52006	101.11641	10.46751			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.80483	115.36587	5.77570			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.18452	100.08387	13.12067			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.26972	100.08483	13.20546			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.44696	115.54905	4.42461			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	32.05567	113.64754	31.92260			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	4.08012	115.36587	4.05965			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.91877	117.71276	5.88859			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.53053	118.00209	10.48566			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.62310	101.27177	11.56496			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.57313	100.00000	17.48809			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.25562	100.20020	17.17197			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	15.71660	100.17418	15.64042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On 15/06/2016	Spot Bond	4.73000	109.08016	4.73000	109.03548			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	15.90781	100.17741	15.83071			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.23758	100.07144	10.18800			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.30130	100.08326	11.24657			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	29.59121	100.11237	29.44787			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	12.73215	100.09907	12.67048			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.36481	100.09502	12.30492			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	52.89587	100.06298	52.89585			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	52.90028	100.06521	52.90025			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	52.92158	100.06023	52.92156			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	52.97128	100.06131	52.97126			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.04020	100.08049	10.98674			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	14.95163	100.16123	14.87916			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.03053	100.08038	10.97711			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	29.07851	97.80179	28.94056			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.43932	100.16949	15.36449			0.00	0	40,000,000.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.83690	100.83728	14.76214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On 02/08/2013	Spot Bond	99.94942	88.32140	99.94942	87.75183			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	89.42267	101.49845	88.83832			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	88.41635	99.46188	87.84857			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	89.22681	103.49133	88.63392			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	88.71814	97.69123	88.15719			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	88.37086	100.87998	87.79642			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	88.65641	101.02852	88.07937			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	89.00709	101.21079	88.42687			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	89.22721	101.32512	88.64499			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.47205	144.28965	18.36052			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	81.06711	100.90946	80.59921			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	42.57117	103.60434	42.35383			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	22.15717	101.69223	22.04591			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	16.37125	103.43851	16.28779			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	10.09579	102.25429	10.04485			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.31154	101.76484	8.26930			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	15.02790	100.00000	14.97093			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.40536	261.70847	3.37419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	273.38978	3.30719	273.38978	3.27602				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.44949	256.75899	3.41832				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.55957	123.65104	2.54599			24,730,208,000.00	200,000	200,000.00	
FRS49	On 27/10/2020	Spot Bond	101.04016	7.78139	101.04016	7.74254				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.83544	123.78317	2.81995				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	14.03005	101.29456	13.95984				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.99258	101.45459	11.93249				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	88.80421	101.10626	88.22583				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.65265	100.92257	7.61406				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	54.48178	100.00005	66.09244				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.43642	98.38735	2.42530				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	102.84362	101.21006	102.28866				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	53.02000	100.00000	99.45504				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	87.12142	100.42877	86.71568				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.83870	100.00000	0.83450				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.81826	104.97509	11.75855				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	85.22276	100.28475	84.83535				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS71	On 08/06/2013	Spot Bond	100.19981	84.47438	100.19981	84.09409			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.34214	100.80772	7.30514			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.68947	101.07593	15.61281			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.17246	100.44759	8.13275			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	37.44710	100.17395	37.26561			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.19817	100.76967	14.12899			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	42.17259	100.98200	41.96216			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	86.47421	100.85889	85.92294			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	14.37434	102.64440	14.30156			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	61.58533	100.85054	61.27839			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.98743	108.09035	2.97283			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	10.86252	101.11747	10.80765			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	55.00860	100.16642	54.74201			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	35.01939	107.16699	34.85645			0.00	0	246,336,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	24.81293	108.33117	24.69647			0.00	0	1,300,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	12.25385	107.16932	12.19684			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	9.78705	109.08100	9.74086			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	14.21316	117.62764	14.14110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	108.91524	11.49366	108.91524	11.43857			0.00	0	235,936,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.76860	118.59653	11.70854			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	9.31251	109.40010	9.26772			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.65167	86.57971	12.60176			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.04872	100.55204	15.97068			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	17.19201	101.32185	17.10596			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	22.65063	101.40666	22.53719			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	15.70251	107.64302	15.62838			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	90.34653	100.00000	89.90148			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.10138			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	50.31262	98.75737	50.31260			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.28842			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	80.39648	100.00000	80.04386			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	91.25000	100.00000	90.79602			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99762	100.00000	100.00000			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.07216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD184	On 17/04/2013	Spot Bond	100.00000	93.35038	100.00000	92.87532			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.46078			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.16425			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	100.00000	99.99857	100.00000	100.00000			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	99.99823	100.00000	100.00000			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99721	100.00000	100.00000			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99680	100.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.44920	101.20169	8.40696			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.49763	101.57032	10.44497			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.58654	100.58455	8.54384			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.75391	100.59878	8.71038			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	9.07739	100.62628	9.03225			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.38256	100.00000	2.37029			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.47876	100.66039	9.43160			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	10.03585	100.70773	9.98590			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	27.07614	100.25900	26.94481			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.47317	101.08226	12.41017			0.00	0	150,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond	101.25499	16.83487	101.25499	16.75066			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.93797	100.11004	11.88014			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	29.38779	101.64234	29.24030			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.15837	100.23736	8.11881			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.18193	99.99999	11.12662			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	21.84156	101.18024	21.73239			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.89273	100.20054	8.84961			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	93.35038	100.00000	92.87532			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/04/2013	Spot Bond	101.50868	95.42248	101.50868	94.93260			0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.50868	95.42248	101.50868	94.93260			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00074	100.00000	50.00071			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	83.17325	100.00000	82.83096			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	92.47384	101.18125	91.85080			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	22.08692	101.21718	21.97648			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	22.39461	107.10005	22.27686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C2	On 19/04/2013	Spot Bond	101.59173	95.55600	101.59173	95.06506				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	92.54535	101.22625	91.92158				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	22.41920	101.28016	22.30704				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	20.19017	117.06290	20.07534				0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.69896	95.72866	101.69896	95.23637				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	92.67406	101.30724	92.04897				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	22.84609	101.36111	22.73171				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	21.11405	114.94363	20.99587				0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	102.07916	96.34035	102.07916	95.84320				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	92.84564	101.41519	92.21880				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	23.36733	101.46001	23.25023				0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	102.24978	96.70512	102.24978	96.20532				0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.77072	97.59623	102.77072	97.08944				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	9.30584	120.49879	9.25747				0.00	0	31,454,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.26300	278.97229	3.23183				0.00	0	90,919,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.25919	279.46415	3.22802				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.50833	109.78196	9.46247				0.00	0	29,001,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.48470	110.08516	9.43886				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	1.14000	113.33220	1.14000	113.30775			17,378,160,000.00	15,244,000	647,244,000.00
I2038	On 31/01/2038	Spot Bond	1.84000	111.95773	1.84000	111.92928			13,726,400,000.00	7,460,000	254,400,000.00
I2050	On 31/12/2050	Spot Bond	1.98000	117.92238	1.98000	117.89154			16,564,680,000.00	8,366,000	482,379,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	26.72453	94.50000	26.62729			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.40760	111.10415	25.28588			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	26.60895	101.98179	26.47790			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	21.99107	100.56090	21.88175			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	96.77633	99.93156	95.74747			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	55.73992	100.23834	55.46961			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	55.11867	100.38793	54.85101			0.00	0	25,000,000.00
IBL20	On 15/03/2014	Spot Bond	104.99431	48.52374	104.99431	48.30169			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	15.44280	110.23108	15.36929			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	9.87580	114.54738	9.82731			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	48.65078	103.99743	48.42744			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	42.47679	101.06758	42.26468			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	39.80414	100.58995	39.60400			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	32.58931	111.22906	32.42551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	108.02289	13.11270	108.02289	13.05028			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	28.72501	100.81617	28.58028			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.84101	100.86946	10.78637			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.84461	123.12082	3.82428			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.48391	127.68743	2.47039			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	22.97222	99.85267	22.85874			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	10.57214	99.84531	10.51993			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	13.28806	108.72274	13.22483			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	19.12746	100.33316	19.03462			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	8.86198	100.11008	8.81905		133,246,516,480,000.00	331,000,000	1,131,000,000.00	
IBL43	On 15/11/2015	Spot Bond	100.65809	15.38924	100.65809	15.31182			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	10.37265	102.66026	10.32553			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.81812	99.50921	8.77886			0.00	0	2,000.00
IBL48	On 19/03/2016	Spot Bond	100.00000	8.65267	100.00000	8.61079		75,400,000,000,000.00	754,000,000	714,000,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	96.33172	100.00000	95.86747			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00158	100.00000	0.00158			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	24.42225	100.89947	24.31287			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	24.42225	100.89947	24.31287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.43890	101.97863	9.39602			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	9.26137	100.89947	9.21989			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.08613	4.00000	100.06459			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.66806	100.90751	16.77296			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.47367	100.84756	16.52366			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.70485	99.83295	16.75487			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	22.53109	114.58662	22.41921			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	31.12136	99.86601	30.96760			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	31.12136	99.86601	30.96760			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.39054	100.72296	10.33823			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.43588	100.00000	7.39990			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	90.91436	101.81841	90.30660			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	87.01473	101.39919	86.45392			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	85.11184	101.19088	84.57631			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.22993	103.56174	26.11124			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	81.62485	100.41740	81.13592			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	58.84258	100.58388	58.54672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN06E	On 10/03/2014	Spot Bond	100.00000	55.38228	100.00000	55.11134			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	94.55078	101.41671	94.09719			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	18.25857	101.24311	18.16623			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.02244			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	80.21978	100.00000	79.86871			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	70.59961	100.00000	70.32755			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	50.33071	98.68599	50.33069			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	98.91599	100.00000	98.38275			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	97.07447	100.00000	96.56085			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	95.30026	100.00000	94.80519			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	93.58974	100.00000	93.11224			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	1.12776	100,000.00000	1.06213			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	90.34653	100.00000	89.90148			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	88.80779	100.00000	88.37772			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	87.32057	100.00000	86.90476			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.48009			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.10138			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	100.00000	83.14351	100.00000	82.76644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND324	On 11/06/2013	Spot Bond	100.00000	81.83857	100.00000	81.47321			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	100.00000	80.57395	100.00000	80.21978			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.46078			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.24205			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.02439			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	89.24205	100.00000	88.80779			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.59223			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	88.80779	100.00000	88.37772			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.16425			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	88.37772	100.00000	87.95181			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	70.73643	100.00000	70.46332			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	69.78967	100.00000	69.52381			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	68.86792	100.00000	68.60902			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	67.97020	100.00000	67.71800			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	67.09559	100.00000	66.84982			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	70.10898	100.00000	69.84321			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	69.31468	100.00000	69.05192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND341	On 08/10/2013	Spot Bond	100.00000	68.39936	100.00000	68.14007			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	67.49613	100.00000	67.24026			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	66.60483	100.00000	66.35234			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	65.72529	100.00000	65.47614			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	64.85737	100.00000	64.61151			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	64.00091	100.00000	63.75829			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	63.15576	100.00000	62.91635			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	62.32177	100.00000	62.08552			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	61.49880	100.00000	61.26567			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	60.68669	100.00000	60.45664			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	59.88531	100.00000	59.65829			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	88.50878	100.81810	87.93186			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	87.96296	100.00000	87.42331			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	89.40851	100.70818	88.98521			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	19.33476	101.98370	19.23743			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	19.15410	106.31357	19.05404			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	18.39567	104.39662	18.30110			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.26970	99.99991	8.36430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING135	On 10/12/2014	Spot Bond	100.36848	29.29568	100.36848	29.15344			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.80758	100.00021	10.10682			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	52.77255	100.00000	52.77252			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	103.03250	6.50000	102.99629			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	99.73588	101.36114	99.20267			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	97.13045	101.10456	96.62458			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.15572	100.08473	11.10170			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	31.26077	101.44140	31.10415			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	84.80280	100.25042	84.42001			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	52.61501	100.08567	52.61498			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	52.64357	100.07206	52.64354			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	86.73933	100.38408	86.33833			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	81.37630	100.38408	80.89044			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.16079	100.00000	22.04994			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.18290	100.00000	14.11196			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	84.01583	100.27920	83.63991			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	80.56042	100.08647	80.20606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING187	On 01/07/2013	Spot Bond	100.00000	98.14901	100.00000	97.44543			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	97.36447	100.00000	96.52149			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	94.15304	100.00000	93.68227			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	55.38711	100.00000	55.10693			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	55.38711	100.00000	55.10693			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	55.76465	100.00000	55.45825			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	56.21697	100.00000	55.87895			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00045	100.00000	0.00044			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.10138			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	79.94012	100.00000	79.46429			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	54.10349	100.00000	53.83286			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.20721			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.00000	78.18697	100.00000	77.74648			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.00000	53.09706	100.00000	52.84012			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.00000	13.68475	100.00000	13.61853			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.00000	77.17006	100.00000	76.74836		19,625,000,000,000.00	196,250,000	196,250,000.00	
ING207	On 19/06/2013	Spot Bond	100.00000	82.55713	100.00000	82.19504			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.00000	76.95863	100.00000	76.53924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On 30/04/2013	Spot Bond	100.90615	92.98959	100.90615	92.52779				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	61.10535	100.92542	60.79719				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	61.10535	100.92542	60.79719				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	63.70559	101.29332	63.38684				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	60.19609	100.00000	59.90479				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	33.63954	102.06095	33.47009				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	25.89324	101.68471	25.76177				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	57.22795	100.42003	56.94997				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	22.15875	101.24581	22.04792				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	13.65936	101.27443	13.59102				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	10.26667	101.29354	10.21530				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.81323	107.00679	14.74364				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	51.42040	105.51634	51.18024				0.00	0	1,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.67902	100.55058	16.59612				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	15.17073	111.16948	15.09681			266,806,752,000.00	2,400,000	13,703,000.00	
IV012	On 26/11/2014	Spot Bond	100.64446	29.08312	100.64446	28.93682				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	20.23973	100.00026	25.17453				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014		On 22/06/2015	Spot Bond	106.83400	25.30133	106.83400	25.18262		0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	100.08056	9.88781	100.08056	9.83992		0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	100.38986	8.19376	100.38986	8.15396		0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	117.02647	2.69658	117.02647	2.68288		0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	129.51692	2.06762	129.51692	3.38741		0.00	0	0.00
IV01E		On 29/08/2013	Spot Bond	100.38643	81.32287	100.38643	80.84304		0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	99.81973	9.31086	99.81973	9.26489		0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	101.53934	8.92792	101.53934	8.88315		0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	101.19270	8.82857	101.19270	8.78444		0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	100.25130	8.14622	100.25130	8.10671		0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	99.94061	7.48936	99.94061	7.45234		0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	100.95973	62.94086	100.95973	62.62685		0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	92.45654	2.47077	92.45654	2.46004		0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	95.34778	2.39818	95.34778	2.38750		0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	100.00000	0.00286	100.00000	0.00285		0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	100.52241	58.27188	100.52241	57.97905		0.00	0	0.00
IV04		On 31/03/2013	Spot Bond	103.46133	107.99494	103.46133	107.40122		0.00	0	500,000.00
IV04E		On 10/03/2014	Spot Bond	100.00000	55.38228	100.00000	55.11134		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On 31/03/2013	Spot Bond	99.88087	97.59638	99.88087	97.07786			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	17.92107	114.89453	17.83141			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.80103	101.30356	10.74637			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.04568	129.51692	3.35146			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	75.41322	100.00000	75.10288			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	70.32755	100.00000	70.05758			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	50.00000	100.00000	99.45504			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	98.38275	100.00000	97.85523			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	96.56085	100.00000	96.05263			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	94.80519	100.00000	94.31525			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.63959			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.02244			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.46078			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	88.37772	100.00000	87.95181			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	87.52998	100.00000	87.11217			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.08159			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	84.10138	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
IVA323	On 06/06/2013	Spot Bond	100.00000	82.76644	100.00000	82.39278			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	100.00000	81.47321	100.00000	81.11111		6,500,000,000,000.00	65,000,000	65,000,000.00	
IVA325	On 20/06/2013	Spot Bond	100.00000	80.21978	100.00000	79.86871		0.00	0	0.00	
IVA326	On 19/05/2013	Spot Bond	100.00000	86.28842	100.00000	85.88235		0.00	0	0.00	
IVA327	On 20/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.68075		0.00	0	0.00	
IVA328	On 21/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.48009		0.00	0	0.00	
IVA329	On 22/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.28037		0.00	0	0.00	
IVA330	On 23/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.08159		0.00	0	0.00	
IVA331	On 24/05/2013	Spot Bond	100.00000	85.28037	100.00000	84.88372		0.00	0	0.00	
IVA332	On 25/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.68677		0.00	0	0.00	
IVA333	On 15/08/2013	Spot Bond	100.00000	71.42857	100.00000	71.15010		0.00	0	0.00	
IVA334	On 22/08/2013	Spot Bond	100.00000	70.46332	100.00000	70.19231		0.00	0	0.00	
IVA335	On 29/08/2013	Spot Bond	100.00000	69.52381	100.00000	69.25996		0.00	0	0.00	
IVA336	On 05/09/2013	Spot Bond	100.00000	68.60902	100.00000	68.35206		0.00	0	0.00	
IVA337	On 12/09/2013	Spot Bond	100.00000	67.71800	100.00000	67.46765		0.00	0	0.00	
IVA338	On 19/09/2013	Spot Bond	100.00000	66.84982	100.00000	70.64357		0.00	0	0.00	
IVA339	On 26/09/2013	Spot Bond	100.00000	69.97597	100.00000	69.71070		0.00	0	0.00	
IVA340	On 03/10/2013	Spot Bond	100.00000	69.05192	100.00000	68.79015		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA341	On 10/10/2013	Spot Bond	100.00000	68.14007	100.00000	67.88176			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	67.24026	100.00000	66.98536			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	66.35234	100.00000	66.10080			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	65.47614	100.00000	65.22793			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	64.61151	100.00000	64.36657			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	63.75829	100.00000	63.51659			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	62.91635	100.00000	62.67784			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	62.08552	100.00000	61.85016			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	61.26567	100.00000	61.03342			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	60.45664	100.00000	60.22745			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	59.65829	100.00000	59.43213			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	95.08246	99.74330	96.61251			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.96828	100.81205	7.92813			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	41.99484	101.01716	41.78523			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	21.65535	101.02507	21.54725			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.79623	100.00000	9.74778			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.00000	52.07671	100.00000	51.82470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC010	On 29/04/2014	Spot Bond	100.00000	33.92539	100.00000	33.59060			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	88.50878	100.81807	87.93187			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	90.66392	100.65963	90.22445			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	88.81579	100.00000	88.23529			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	92.25419	100.00000	91.81488			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	56.03631	100.00000	55.75602			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	58.24550	100.00000	57.95740			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	55.14309	100.00000	54.87331			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	16.65706	101.04078	16.57390			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.26096	100.00000	9.21464			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.06646	100.00000	29.91774			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.23777	100.00000	9.19157			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	95.18007	100.00000	94.71120			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	94.87289	100.00000	94.40554			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.54228	102.42188	2.53088			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.80457	101.21431	10.74995			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	104.20506	100.00000	103.65226			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	13.74955	153.49881	13.66330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On 25/10/2013	Spot Bond	101.46222	62.15150	101.46222	61.84005			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.80433	100.47188	21.69602			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	10.49103	103.08494	10.44295			0.00	0	4,505,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.59373	101.72477	1.58655			0.00	0	50,000,000.00
LHL01	On 13/12/2015	Spot Bond	100.30391	18.15887	100.30391	18.07076			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	22.95000	100.60223	22.84747			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	14.49925	100.33330	14.42887			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	70.32755	100.00000	70.05758			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	91.70854	100.00000	91.25000			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	88.21953	100.80210	87.64643			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	63.85565	101.14527	63.53656			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	94.64040	98.43044	94.15977			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	91.93955	100.00000	91.47870			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	92.17172	100.00000	91.70854			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	76.68067	100.00000	76.35983			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	87.52998	100.00000	87.11217			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	81.83857	100.00000	81.47321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ03U	On 04/04/2013	Spot Bond	100.00000	96.56085	100.00000	96.05263			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.16425			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	80.21978	100.00000	79.86871			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	96.91087	101.29323	96.40918			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	43.54784	101.31233	43.32990			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	87.32689	100.54173	86.92075			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	38.95723	100.58073	38.76136		27,561,131,634,600.00	274,020,000	91,340,000.00	
MBF027	On 07/10/2014	Spot Bond	101.30733	30.66060	101.30733	30.50717			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.71153	101.17095	21.60301			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	17.46309	99.84625	17.37586			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	9.54891	99.84060	9.50121			0.00	0	3,000,000.00
MBF031	On 06/12/2013	Spot Bond	100.25866	53.14827	100.25866	52.89048			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	61.86049	101.08567	61.55153			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	62.27190	100.00000	61.96387			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	59.23429	100.00000	58.93801			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.31672	100.00000	44.09751			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	33.81767	100.00000	33.65402			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.05902	100.00000	28.91367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.58993	100.00000	6.83796	0.00	0	0.00			
MBP25U	On 22/03/2015	Spot Bond	100.00000	20.97152	100.00000	16.69423	0.00	0	0.00			
MBSA01	On 16/04/2019	Spot Bond	109.95029	12.44138	109.95029	12.38162	0.00	0	1,000.00			
MCB3M	On 13/12/2014	Spot Bond	100.21678	27.15811	100.21678	27.02642	0.00	0	0.00			
MCB4M	On 13/12/2013	Spot Bond	100.18427	55.30208	100.18427	55.03403	0.00	0	0.00			
MCB5M	On 13/12/2014	Spot Bond	100.20050	26.71978	100.20050	26.59023	0.00	0	0.00			
MEFSA1	On 05/10/2014	Spot Bond	101.34831	35.66986	101.34831	35.50953	0.00	0	0.00			
MEFSA2	On 05/10/2014	Spot Bond	101.35889	35.72457	101.35889	35.56399	0.00	0	0.00			
MEFSA3	On 05/10/2016	Spot Bond	101.41174	14.66866	101.41174	14.60268	0.00	0	0.00			
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.60062	103.44664	8.56109	0.00	0	0.00			
MEFSA6	On 05/07/2026	Spot Bond	103.61067	8.24611	103.61067	8.20816	0.00	0	0.00			
MEFSB3	On 05/10/2016	Spot Bond	101.86568	17.30261	101.86568	17.22451	0.00	0	0.00			
MEFSB4	On 05/01/2019	Spot Bond	104.35890	11.37948	104.35890	11.32680	0.00	0	0.00			
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.46734	104.67108	11.41413	0.00	0	0.00			
MET01	On 15/12/2014	Spot Bond	106.18586	31.78393	106.18586	31.63553	0.00	0	11,600,000.00			
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.24310	100.06286	14.17414	0.00	0	0.00			
MFS1A2	On 20/12/2018	Spot Bond	100.06556	6.95553	100.06556	6.92185	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B		On 20/09/2019	Spot Bond	110.15502	9.56277	110.15502	9.51233		0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	107.16233	19.01480	107.16233	18.92633		0.00	0	55,057,000.00
MIL01		On 31/05/2015	Spot Bond	100.44922	20.16945	100.44922	20.07146		0.00	0	0.00
MIL02		On 31/05/2017	Spot Bond	104.78971	13.54293	104.78971	13.48037		0.00	0	0.00
MQB01		On 31/05/2013	Spot Bond	100.42970	86.54375	100.42970	86.14624		0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	104.79935	13.17883	104.79935	13.11795		0.00	0	6,302,000.00
MTN02		On 13/07/2014	Spot Bond	110.61908	39.46208	110.61908	39.27059		0.00	0	1,378,478.00
MTN03		On 13/07/2015	Spot Bond	110.59153	21.94226	110.59153	21.83580		0.00	0	9,700,000.00
MTN04		On 13/07/2017	Spot Bond	115.34633	12.21783	115.34633	12.15652		0.00	0	2,801,000.00
MTN05		On 28/10/2013	Spot Bond	102.81634	66.65745	102.81634	66.35430		0.00	0	0.00
MTNC12		On 20/03/2013	Spot Bond	98.77372	50.30848	98.77372	50.30846		0.00	0	0.00
MTNC13		On 09/04/2013	Spot Bond	98.48888	95.36799	98.48888	94.87968		0.00	0	0.00
MTNC14		On 26/04/2013	Spot Bond	100.00000	91.25000	100.00000	90.79602		0.00	0	0.00
MTNC15		On 24/06/2013	Spot Bond	100.00000	79.52070	100.00000	79.17570		0.00	0	0.00
N4A111		On 14/08/2020	Spot Bond	100.00000	6.39266	100.00000	6.36068		0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.16936	100.00000	0.16851		0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	6.69317	100.00000	6.65969		0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.77513	100.00000	6.74124		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211	On 14/08/2020	Spot Bond	100.89771	6.22540	100.89771	6.19400	0.00	0	0.00	0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.30847	100.61875	6.27675	0.00	0	0.00	0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.42294	100.62967	6.39063	0.00	0	0.00	0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.47690	100.63509	6.44432	0.00	0	0.00	0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.54166	100.64159	6.50875	0.00	0	0.00	0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.70350	100.65787	6.66978	0.00	0	0.00	0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.81138	100.66881	6.77710	0.00	0	0.00	0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.93000	100.68074	6.89513	0.00	0	0.00	0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.03784	100.69157	7.00242	0.00	0	0.00	0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.09176	100.69687	7.05606	0.00	0	0.00	0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.73821	100.76218	7.69923	0.00	0	0.00	0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.49146	100.83813	8.44867	0.00	0	0.00	0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16936	100.00000	0.16851	0.00	0	0.00	0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16936	100.00000	0.16851	0.00	0	0.00	0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	10.61058	103.67668	10.56173	0.00	0	0.00	0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	42.29619	101.36748	42.08442	0.00	0	0.00	0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	29.10876	100.92433	28.96358	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	100.76441	27.53472	100.76441	27.39605			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.24736	100.97362	10.19566			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	19.62586	100.60434	19.52716			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.93996	100.47967	8.89506			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	19.37428	112.76469	19.28035		15,448,762,530,000.00	137,000,000		76,805,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	19.92564	100.61353	19.82868			0.00	0	500,000.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	9.78081	122.79495	9.73005			0.00	0	4,203,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.65874	32.99078	3.65302			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	95.82441	101.43082	95.33281			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	27.98116	108.29303	27.84841			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.18188	101.23516	22.07095			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.49437	101.30698	8.45187			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	51.64023	104.56520	51.40081			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	44.38506	100.00004	44.16552			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	19.78892	109.74955	19.69349			0.00	0	5,505,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	14.36693	100.00006	14.29587			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	119.75420	119.17407	118.98112			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	36.96889	100.00000	36.82874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond	100.00000	46.69555	100.00000	46.51853			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	35.25477	100.00000	35.12112			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	33.42914	100.00000	33.30241			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	28.13991	100.55018	27.99847			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	99.18520	99.94761	98.64934			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	98.91655	99.94811	98.38357			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	98.91655	99.94811	98.38357			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	98.91655	99.94811	98.38357			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.49183	99.86407	24.18707			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	23.10797	101.50309	22.99213			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	22.65023	101.36582	22.53683			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	20.32204	100.40506	20.22335			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	20.47174	80.20911	20.40578			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.21015	100.38119	15.13630			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	15.22941	100.00000	15.17167			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	16.66287	101.10639	16.57964			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	17.31392	101.21257	17.22734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	101.03995	16.56476	101.03995	16.48206			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	14.46076	101.41775	14.38833			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.52590	76.11506	16.47473			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	81.39973	100.41337	80.92493			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	54.96499	100.10537	54.69876			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	54.91613	100.10374	54.65014			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	22.94394	99.82783	22.83062			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.78299	100.74066	9.73373			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.83382	100.07228	8.79104			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	18.94886	100.06803	18.85710			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.68144	101.43571	9.63293			0.00	0	0.00
NCLN78	On 22/03/2016	Spot Bond	100.00000	8.63171	100.00000	8.58993			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	19.74258	110.75661	19.64824			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	68.78378	105.36061	68.48015			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	52.33356	106.42411	52.08742			0.00	0	3,603,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	9.13286	101.17472	9.08721			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	17.65448	119.90407	17.56310			0.00	0	2,554,820.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.16559	108.97397	10.11071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	100.47393	21.65720	100.47393	21.55195				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	6.06702	156.96491	6.02759				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.46572	115.40836	9.41819				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	81.86800	97.39714	81.51187				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	55.30893	100.19307	55.04082				0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	100.00000	81.47321	100.00000	81.11111				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.92274	114.59979	9.86673				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.20703	100.55569	12.14567				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	39.35921	100.53494	39.16139				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	88.02738	100.49411	87.61431				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	19.81370	100.52625	19.71412				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.91189	116.99821	9.85490				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	39.59355	100.56446	39.39451				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	88.17755	100.52540	87.76367				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	19.98484	100.54276	19.88439				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.31338	114.44931	10.25522				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	39.87710	100.59918	39.67657				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C13	On 22/05/2013	Spot Bond	100.56709	88.38247	100.56709	87.96747			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	20.31020	100.57314	20.20809			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	88.41167	100.57316	87.99651			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	88.58102	100.58790	88.16501			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	88.78700	100.65124	88.36980			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	89.05802	100.70756	88.63935			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.03614	100.72887	8.99065			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.59604	100.67612	13.52763			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	73.89761	134.34526	73.46799			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	48.85004	108.59837	48.61649			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	13.54300	125.30314	13.47081			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	97.59358	100.00000	103.14162			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	13.61826	134.80590	13.54095			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	5.41826	171.14853	5.38074			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	12.45420	135.14144	12.38375			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	96.02006	101.23304	95.52709			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	43.08284	101.21485	42.86741			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	42.95330	101.18197	42.73859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	101.47481	12.56480	101.47481	12.50113			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	29.21627	100.95122	29.06889			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	90.10038	100.91565	89.50868			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	21.52463	101.05067	21.41716			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.43261	100.00000	16.35133			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.48604	100.00000	16.40450			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.51810	100.00000	16.43640			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.28753	100.00000	17.20202			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.14244	100.00000	18.05269			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.48563	100.00000	23.36946			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	21.35782	108.19161	21.25657			0.00	0	10,616,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.23180	100.00000	6.20063			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.99556	104.37000	16.92913			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	25.11124	100.00000	24.98703			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.01690	100.00000	8.97327			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	84.05677	100.19068	83.68261			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	55.61032	100.00000	55.39951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM07	On 13/06/2013	Spot Bond	100.00000	81.47321	100.00000	81.11111			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	74.70145	100.00000	74.41359			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.08159			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	37.63792	100.10564	37.45560			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	33.29704	100.09773	33.13577			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	83.37760	100.09376	83.00838			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	83.49847	100.09863	83.12871			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	78.04436	100.10500	77.61403			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	37.75314	100.10840	37.57026			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	33.29573	100.10173	33.13445			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	83.69993	100.10673	83.32926			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	78.06954	100.10663	77.63906			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	38.01068	100.11457	37.82656			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	33.29415	100.10653	33.13288			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	84.06255	100.12130	83.69022			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	38.29533	100.12138	38.10981			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	33.29232	100.11212	33.13105			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	84.38485	100.13423	84.01106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A4	On 15/02/2014	Spot Bond	100.68448	59.11741	100.68448	58.81991			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	34.35525	116.98567	34.18371			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	32.84583	91.25497	32.71191			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.89789	40.60007	0.89607			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	118.86653	5.38000	118.84503		84,781,440,000,000.00	744,000,000	6,326,703,996.00	
R158	On 15/09/2015	Spot Bond	124.15418	19.19183	124.15418	19.09136			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	16.69868	86.87026	16.63333			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	13.19922	130.95502	13.12716			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.98657	82.70497	8.95283			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	75.69442	107.05466	75.37566			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.38500	129.21966	7.39000	129.11772		62,110,388,992,540.00	410,343,804	0,348,446,615.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.80889	38.29047	0.80734			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.74190	36.16829	0.74055			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	2.30000	211.58252	2.30000	224.74375			0.00	0	67,000,000.00
R197	On 07/12/2023	Spot Bond	0.87000	289.67882	0.87000	289.62070		5,419,306,560.00	6,229,088	179,736,088.00	
R201	On 21/12/2014	Spot Bond	5.21000	108.02197	5.20500	108.00006		406,380,000,000.00	78,000,000	713,845,471.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond	1.65000	218.29832	1.65000	218.24523			19,554,810,000.00	11,851,400	794,982,827.00
R2023	On 28/02/2023	Spot Bond	6.81500	107.12858	6.81500	107.08958			9,704,904,321,060.00	424,050,524	3,326,549,831.00
R203	On 15/09/2017	Spot Bond	5.83000	109.57836	5.83000	109.54414			16,215,795,200,000.00	781,440,000	5,417,457,366.00
R204	On 21/12/2018	Spot Bond	6.09500	111.10965	6.09000	111.09830			13,627,292,425,000.00	235,815,000	4,949,947,971.00
R2048	On 28/02/2048	Spot Bond	108.88836	8.46442	108.88836	8.42452			127,588,846,946,400.00	171,740,000	2,316,301,541.00
R205	On 31/03/2014	Spot Bond	100.00000	43.26054	100.00000	44.39672			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.22500	103.15436	5.22000	103.12902			3,185,745,200,000.00	609,712,000	1,626,925,000.00
R207	On 15/01/2020	Spot Bond	6.33500	106.31144	6.33500	106.27482			16,594,693,409,000.00	619,525,400	5,251,002,460.00
R208	On 31/03/2021	Spot Bond	6.47500	101.53610	6.47500	104.86906			25,896,063,200,000.00	999,392,000	8,665,520,919.00
R209	On 31/03/2036	Spot Bond	8.25000	79.37487	8.25500	82.41407			2,600,598,000,000.00	315,224,000	9,246,964,500.00
R210	On 31/03/2028	Spot Bond	1.47500	163.15136	1.47500	164.95571			14,535,387,500.00	9,854,500	341,254,900.00
R211	On 31/01/2017	Spot Bond	0.46000	114.63530	-0.46000	114.61778			(37,260,000.00)	81,000	232,081,000.00
R212	On 31/01/2022	Spot Bond	0.64000	135.58187	0.65000	135.44834			176,992,576,000.00	276,550,900	1,327,310,900.00
R213	On 28/02/2031	Spot Bond	7.95500	91.36821	7.96000	91.28526			16,197,573,250,000.00	036,150,000	4,875,761,355.00
R214	On 28/02/2041	Spot Bond	84.68795	8.00619	84.68795	7.97552			128,279,847,505,367.00	514,735,538	6,043,638,045.00
R224C	On 15/09/2013	Spot Bond	96.64575	68.08901	96.64575	67.84438			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	46.87212	94.28171	46.67576			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	32.64113	91.87036	32.50730			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	88.83566	23.31252	88.83566	23.21957				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	16.69868	86.87026	16.63333				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	12.13854	84.86749	12.09197				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.98657	82.70497	8.95283				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	80.42461	97.62766	80.08008				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	55.77215	95.17874	55.53409				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	38.55765	92.80992	38.39646				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	27.04216	90.60553	26.93135				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	19.45086	87.76872	19.37325				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	14.03169	85.82547	13.97674				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	10.30227	83.71772	10.26276				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.71825	81.42381	7.68933				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	6.18305	77.48625	6.16084				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.83175	75.13464	4.81485				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.93667	72.16183	3.92337				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.15306	70.13136	3.14266				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.55695	68.17127	2.54872				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	66.23386	2.10305	66.23386	2.09645	0.00	0	0.00	0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.87982	63.06100	1.87417	0.00	0	0.00	0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.59119	61.24492	1.58653	0.00	0	0.00	0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.39982	59.05342	1.39584	0.00	0	0.00	0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.20886	57.39997	1.20551	0.00	0	0.00	0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.05344	55.80907	1.05060	0.00	0	0.00	0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.92589	54.27807	0.92345	0.00	0	0.00	0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.81684	52.85822	0.81473	0.00	0	0.00	0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.72568	51.49553	0.72385	0.00	0	0.00	0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.09298	44.45722	1.09057	0.00	0	0.00	0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.01765	43.11572	1.01547	0.00	0	0.00	0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.95323	41.83089	0.95124	0.00	0	0.00	0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.89789	40.60007	0.89607	0.00	0	0.00	0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.85018	39.42073	0.84850	0.00	0	0.00	0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.80889	38.29047	0.80734	0.00	0	0.00	0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.77307	37.20704	0.77162	0.00	0	0.00	0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.74190	36.16829	0.74055	0.00	0	0.00	0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	56.78819	100.16140	56.51299	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB02	On 15/07/2013	Spot Bond	101.36584	93.90886	101.36584	93.26645			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	15.87265	101.68455	15.79296			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	21.32465	100.60342	21.21741			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.59362	100.00000	2.58079			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	85.43926	100.32689	85.05248			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	85.44025	100.32010	85.05350			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	80.05842	100.32441	79.60496			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.00000	52.96843	100.00000	52.71211			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	22.90851	101.54349	22.79363			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.00000	8.28742	100.00000	8.24731			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	90.34896	100.00000	90.05937			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.00000	82.76644	100.00000	82.39278			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	30.23394	101.21857	30.08276			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	20.38610	100.60466	20.28358			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	65.05256	101.28378	64.72709			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.84265	100.77784	8.79811			0.00	0	3,000,000.00
RES17	On 09/04/2013	Spot Bond	100.00000	95.30026	100.00000	94.80519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	100.00000	9.09478	100.00000	9.04929			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.69834			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	38.79142	100.38116	38.60306			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	30.33421	102.09902	30.17964			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	12.88786	99.79665	15.40915			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.01025	101.65073	12.94421			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	16.69190	101.46985	16.60731			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	16.69190	101.46985	16.60731			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	93.65188	101.38750	93.01328			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	83.04720	100.62446	82.54289			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	78.94623	100.24328	78.50682			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	64.90955	101.50905	64.58416			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.92085	99.91990	13.85204			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.51087	99.90988	11.45398			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	84.70131	100.25061	84.32156			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	17.80561	100.36848	17.71916			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	59.41234	100.00000	59.11846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.95000	101.32591	12.95000	101.25569			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.00000	33.89980	100.00000	33.73575			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	57.84778	100.51732	57.56655			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	54.51197	100.00000	54.23931			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	28.91127	100.62598	28.76586			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.84820	5.25000	100.81933			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.97346	100.00000	0.96870			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.22699	100.00000	4.20608			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.73719	100.00000	9.68849			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	20.09252	101.48404	20.00161			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.71026	115.23085	12.64687			0.00	0	5,001,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.81442	104.86804	10.77201			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	15.93714	114.56238	15.85758		229,124,760,000.00	2,000,000	30,700,000.00	
SBK13	On 24/11/2016	Spot Bond	100.56539	11.20152	100.56539	11.14521			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	13.22440	107.95466	13.16182		215,909,320,000.00	2,000,000	16,000,000.00	
SBK15	On 23/01/2022	Spot Bond	101.20234	8.13162	101.20234	8.09096			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.35558	100.11990	7.31995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17	On 31/07/2024	Spot Bond	101.08312	8.17910	101.08312	8.13779			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.56542	101.24095	8.52258			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.54064	101.21627	8.49794			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	25.91836	107.37565	25.79557			0.00	0	14,762,984.00
SBK8	On 10/04/2013	Spot Bond	102.36256	102.72627	102.36256	102.18214			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	12.96395	105.03639	12.90396			0.00	0	6,716,389.00
SBK111	On 09/04/2014	Spot Bond	132.16219	49.25679	132.16219	48.97547			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	56.92384	162.56493	56.64100			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	96.31459	155.18315	98.40771			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	20.04305	120.12124	19.94083			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	19.96059	120.50039	19.85855			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	19.91943	120.69056	19.81747			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	42.80009	143.06048	42.80006			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	9.88910	106.46393	9.84333			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	20.00474	120.29708	19.90261			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	19.98413	120.39190	19.88204			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	94.95222	215.59863	99.76760			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	97.59358	100.00000	103.14162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	100.10760	8.71333	100.10760	8.67113				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	39.75617	99.06612	39.56539				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	32.27689	100.00010	32.11724				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	12.40148	99.81852	12.34024				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	98.18464	99.79990	97.49451				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	60.52458	100.00000	60.22183				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	9.88984	109.84578	14.27065				0.00	0	50,000,000.00
SBS14	On 07/02/2014	Spot Bond	100.78863	60.12804	100.78863	59.82517				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.97967	100.87410	12.91497				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.48625	99.99987	7.27782				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.40964	100.00000	1.40337				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.92897	99.99997	7.88975				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	11.26325	113.08735	11.20791				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	12.49299	109.22356	12.43298				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.89538	100.77436	7.85561				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	27.43563	100.47821	27.29782				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.11243	100.50480	9.06665				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24	On 23/05/2019	Spot Bond	100.51996	7.71722	100.51996	7.67844			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	11.42803	106.95022	11.37407			0.00	0	4,307,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	10.43341	102.76906	10.38572			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	11.12092	104.14309	11.06952			0.00	0	31,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	109.75649	103.79928	109.14271			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	15.52946	120.54819	15.44872			0.00	0	1,103,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	91.20752	120.15971	90.74738			0.00	0	15,600,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.31299	272.67152	3.28183			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.72795	123.12082	4.70295			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.54199	114.44000	9.48994			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3.57868	100.00000	100.00000	3.56137			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24544	82.63494	82.63494	0.24439			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.04219	120.42805	120.42805	5.01524			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	103.03250	6.50000	6.50000	102.99629			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	10.84415	100.12305	100.12305	10.79161			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	96.26084	99.88484	99.88484	95.24332			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.10882	99.87542	99.87542	21.99958			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.82058	100.24421	100.24421	9.77190			0.00	0	3,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.87944	103.11523	103.11523	12.82072			0.00	0	18,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	8.84334	100.24161	100.24161	8.80046			0.00	0	20,000,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322	73.63375	105.71322	105.71322	73.33520			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	13.75371	112.32955	112.32955	13.68613			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	86.10004	101.56711	101.56711	85.72436			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	9.99516	105.65786	105.65786	9.94918			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	39.50331	100.80059	100.80059	39.30431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	100.58343	12.38409	100.58343	12.32182			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	20.09714	100.81342	19.99589			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.20772	100.58796	9.16142			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	16.38741	107.52630	16.31012		215,052,600,000.00	2,000,000	1,000,000.00	
SSA02	On 20/04/2015	Spot Bond	101.25454	21.81072	101.25454	21.70163			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	92.17172	100.00000	91.70854			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.82319	100.41357	10.77061			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.79616	99.94314	9.74773			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.26103	101.14726	10.20976			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	7.22199	94.17275	10.48864			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	7.25241	93.82087	10.51926			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	31.31923	104.67610	31.17469			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.63486	101.56575	8.59576			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.19141	100.11486	9.14688			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.77368	107.35953	9.72813			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	19.71428	121.64737	19.61273			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.19567	105.50721	2.18507			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	11.10103	100.00000	11.06042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN911	On 19/07/2013	Spot Bond	100.00000	75.41322	100.00000	75.10288				0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	75.41322	100.00000	75.10288				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	70.59961	100.00000	70.32755				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	70.46332	100.00000	70.19231				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	70.32755	100.00000	70.05758				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	75.41322	100.00000	75.10288				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	75.41322	100.00000	75.10288				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	50.30599	98.78368	50.30596				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	93.58974	100.00000	93.11224				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.40506				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	91.25000	100.00000	90.79602				0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.24205				0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	87.52998	100.00000	87.11217				0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	87.32057	100.00000	86.90476				0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.49289				0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.49289				0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.68075				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN979	On 20/03/2013	Spot Bond	100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.28037			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.08159			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.28037			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.29561			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	84.29561	100.00000	83.90805			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.20721			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	100.00000	80.39648	100.00000	80.04386		71,200,000,000,000.00	712,000,000	356,000,000.00	
SYN987	On 24/04/2013	Spot Bond	100.00000	91.70854	100.00000	91.25000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	24.72400	119.55998	24.59699			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	12.28811	111.67266	12.22836			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	43.12094	100.00000	42.92817			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.33881	100.00000	29.19368			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.59223			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.59223			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.03241	100.00000	14.95722			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	47.81925	104.23307	47.60171			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	90.57072	100.00000	90.12346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS109	On 14/06/2013	Spot Bond	100.00000	81.29176	100.00000	80.93126	0.00	0	0.00			
TFS77	On 12/04/2013	Spot Bond	101.16928	97.25460	101.16928	96.74778	0.00	0	0.00			
TFS78	On 18/04/2013	Spot Bond	101.07247	95.75620	101.07247	95.26530	0.00	0	0.00			
TFS83	On 28/07/2015	Spot Bond	100.91059	20.89821	100.91059	20.79400	0.00	0	0.00			
TFS84	On 28/07/2016	Spot Bond	110.02135	13.85943	110.02135	13.79247	0.00	0	0.00			
TFS90A	On 05/12/2013	Spot Bond	100.00000	53.24871	100.00000	52.98820	0.00	0	0.00			
TFS93	On 17/02/2014	Spot Bond	100.55190	58.51585	100.55190	58.22171	0.00	0	0.00			
TFS97	On 14/11/2013	Spot Bond	100.62855	58.91989	100.62855	58.62352	0.00	0	0.00			
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.44340	101.17076	7.40620	0.00	0	0.00			
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.67252	101.20716	7.63415	0.00	0	0.00			
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.75240	103.42947	8.71218	0.00	0	0.00			
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.74227	100.80622	9.69374	0.00	0	0.00			
TH10A5	On 18/07/2017	Spot Bond	100.83814	10.02165	100.83814	9.97171	0.00	0	0.00			
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.91839	100.90574	2.90524	0.00	0	0.00			
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.37862	100.17362	7.34207	0.00	0	0.00			
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.67000	100.18041	7.63200	0.00	0	0.00			
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.99551	100.00000	2.98211	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.16464	101.28535	8.12379			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.52421	100.89554	10.47173			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.21538	101.45249	9.16921			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.45000	101.00134	11.39285			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.52443	102.14068	13.45626			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	15.31559	101.44362	15.23885			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	13.44763	101.20953	13.38040			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.75521	101.06155	6.72148			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.27148	101.14347	7.23514			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.35149	105.45079	7.31336			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.30186	101.30716	8.26032			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.75890	101.37985	8.71504			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.56954	102.14790	13.50112			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	13.14065	101.15653	13.07498			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	16.62060	101.18212	16.53752			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	13.39472	101.20040	13.32775			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.44269	101.18212	7.40548			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.55725	101.20040	7.51946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.61451	101.20953	7.57644			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	13.22535	101.17116	13.15925			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	13.39472	101.20040	13.32775			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.97639	101.30089	13.90645			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.18669	101.30089	8.14572			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.97639	101.30089	13.90645			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	14.82104	101.44699	14.74678			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.32840	101.48350	9.28165			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.76829	101.43786	14.69431			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	18.96714	102.16719	18.87151			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.86045	102.21271	13.79054			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	19.12379	102.19450	19.02734			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	64.84714	99.87885	66.06548			0.00	0	1,000,000.00
TL15	On 29/04/2015	Spot Bond	111.48563	28.99640	111.48563	28.85558			0.00	0	2,002,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.90183	102.36770	6.87523			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.84041	111.51511	12.77769			0.00	0	995,866,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	8.88985	120.69176	8.84434			0.00	0	233,489,189.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	122.92168	12.59657	122.92168	12.53006			0.00	0	109,736,195.00
TN25	On 19/08/2025	Spot Bond	112.54971	9.11284	112.54971	9.06799			0.00	0	146,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	11.37089	105.64973	11.31773			0.00	0	7,956,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.91157	100.66243	6.87679			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.07322	100.67816	7.03762			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.27791	100.69808	7.24127			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.29944	100.70018	7.26271			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.31099	100.79857	8.26913			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.09864	101.00182	14.02748			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	22.18844	101.21676	22.07750			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.99687	101.26720	9.94686			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.71665	101.29746	8.67303			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.75935	10.00000	99.70596			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.76534	9.75000	99.71327			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.77029	100.00000	9.71997			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	70.32755	100.00000	70.05758			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	89.87757	97.87620	89.44642			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	79.03277	99.82860	78.69257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP136	On 30/05/2013	Spot Bond	97.76060	84.40188	97.76060	84.02200			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	72.42063	100.00000	72.13439			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	54.35738	100.00000	54.15132			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.16425			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	87.32057	100.00000	86.90476			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.49289			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.48009			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	87.32057	100.00000	86.90476			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	87.32057	100.00000	86.90476			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	9.37765	120.75743	9.32962			0.00	0	200,000.00
UTR041	On 19/04/2014	Spot Bond	101.23503	43.13973	101.23503	42.92398			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.20931	101.32511	14.13819			0.00	0	17,700,000.00
UTR043	On 06/04/2015	Spot Bond	101.70719	24.10746	101.70719	23.98639			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	11.23841	110.55481	11.18478			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	60.84691	100.00000	60.54257			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	61.09152	100.00000	60.78594			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	61.17305	100.00000	60.86707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	100.80302	20.81685	100.80302	20.71198			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.89042	100.83292	12.82547			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.58597	100.83423	9.53766			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.10138			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.96939	128.75000	12.91072			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	18.09313	121.77342	17.99830			0.00	0	95,019,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.90480	243.55465	4.86109			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	24.84337	107.94222	24.72517			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.99382	110.97172	12.93060			0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	10.90794	113.15781	10.85402			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.74011	112.59168	10.68724			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.55910	113.82178	10.50666			0.00	0	200,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	69.97059	96.69614	69.71214			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	58.25938	95.45272	58.01011			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	19.10777	87.68655	19.03116			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	45.43652	93.89641	45.24474			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	37.82649	92.71091	37.66763			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	15.68807	86.49267	15.62623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	90.84932	28.18939	90.84932	28.07298			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	19.07318	87.67412	18.99672			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.28892	67.16812	2.28161			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.17228	100.00000	9.13751			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03693	100.00000	0.03679			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.17228	100.00000	9.13751			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	24.57635	100.00000	24.48318			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	25.14283	100.00000	25.04752			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	23.57073	100.00000	23.48138			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	23.57073	100.00000	23.48138			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	22.35015	100.00000	22.26542			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	22.35015	100.00000	22.26542			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	21.15256	100.00000	21.07237			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	21.15256	100.00000	21.07237			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	19.90542	100.00000	19.82996			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	19.90542	100.00000	19.82996			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.76741	100.00000	18.69626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018	On 20/08/2015	Spot Bond	100.00000	18.76741	100.00000	18.69626			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	17.66089	100.00000	17.59394			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	17.66089	100.00000	17.59394			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.71457	100.00000	16.65121			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.81895	100.00000	15.75899			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.83021	100.00000	11.78537			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.17507	100.00000	11.13271			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.51620	100.00000	10.47633			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.51620	100.00000	10.47633			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.95271	100.00000	9.91498			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.40154	100.00000	9.36590			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.84723	100.00000	8.81369			0.00	0	0.00
Total for j-Bonds :								861,972,486,991,347.00	813,422,754	91,288,011,900.00	

Grand Total: **861,972,486,991,347.00** **813,422,754** **91,288,011,900.00**