



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 20/02/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.89020	8.89020	8.91850	8.91850		10.98	286,548,926.40	32,232	325,073.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.01330	0.00001	0.01920	0.00002	0.013	21.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,109.81330	2.10981	2,081.51920	2.08152	2,109.813	21.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.36100	0.00036	0.49440	0.00049	0.361	18.42	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,310.16100	1.31016	1,281.99440	1.28199	1,310.161	18.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.05750	0.00006	0.07970	0.00008	0.058	19.29	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,659.85750	1.65986	1,631.57970	1.63158	1,659.858	19.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.01840	0.00002	0.02600	0.00003	0.018	20.55	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,959.81840	1.95982	1,931.52600	1.93153	1,959.818	20.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	6.30960	0.00631	8.31210	0.00831	6.310	15.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	666.10960	0.66611	639.81210	0.63981	666.110	15.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	5.31730	0.00532	7.01380	0.00701	5.317	15.83	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	715.11730	0.71512	688.51380	0.68851	715.117	15.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	1.02390	0.00102	1.38070	0.00138	1.024	17.92	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,110.82390	1.11082	1,082.88070	1.08288	1,110.824	17.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	10.52030	0.01052	13.75690	0.01376	10.520	14.31	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	530.32030	0.53032	505.25690	0.50526	530.320	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
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	9.04710	0.00905	11.86290	0.01186	9.047	14.63	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	568.84710	0.56885	543.36290	0.54336	568.847	14.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	7.53250	0.00753	9.90380	0.00990	7.533	15.03	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	617.33250	0.61733	591.40380	0.59140	617.333	15.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	16.60550	0.01661	21.49850	0.02150	16.605	13.51	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	426.40550	0.42641	402.99850	0.40300	426.406	13.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	15.18460	0.01518	19.69990	0.01970	15.185	13.64	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	444.98460	0.44498	421.19990	0.42120	444.985	13.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	13.28680	0.01329	17.28590	0.01729	13.287	13.83	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	473.08680	0.47309	448.78590	0.44879	473.087	13.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	41.04800	0.04105	51.43300	0.05143	41.048	12.25	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	250.84800	0.25085	232.93300	0.23293	250.848	12.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	26.07740	0.02608	33.30240	0.03330	26.077	12.88	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	335.87740	0.33588	314.80240	0.31480	335.877	12.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	20.79500	0.02079	26.75680	0.02676	20.795	13.20	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	380.59500	0.38059	358.25680	0.35826	380.595	13.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	64.27650	0.06428	78.63580	0.07864	64.276	11.61	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	174.07650	0.17408	160.13580	0.16014	174.077	11.61	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	58.81260	0.05881	72.32170	0.07232	58.813	11.74	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	188.61260	0.18861	173.82170	0.17382	188.613	11.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	51.42710	0.05143	63.70860	0.06371	51.427	11.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	211.22710	0.21123	195.20860	0.19521	211.227	11.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	156.01370	0.15601	178.68940	0.17869	156.014	11.13	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	65.81370	0.06581	60.18940	0.06019	65.814	11.13	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	125.73120	0.12573	146.60970	0.14661	125.731	11.05	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	85.53120	0.08553	78.10970	0.07811	85.531	11.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	99.17700	0.09918	118.01710	0.11802	99.177	10.98	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	108.97700	0.10898	99.51710	0.09952	108.977	10.98	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	226.82370	0.22682	252.25180	0.25225	226.824	11.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	36.62370	0.03662	33.75180	0.03375	36.624	11.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	189.81540	0.18982	214.01110	0.21401	189.815	11.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	49.61540	0.04962	45.51110	0.04551	49.615	11.20	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	175.89040	0.17589	199.51250	0.19951	175.890	11.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	55.69040	0.05569	51.01250	0.05101	55.690	11.17	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	398.92850	0.39893	426.85580	0.42686	398.928	11.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	8.72850	0.00873	8.35580	0.00836	8.729	11.57	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	308.89570	0.30890	335.98930	0.33599	308.896	11.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	18.69570	0.01870	17.48930	0.01749	18.696	11.42	0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	266.65600	0.26666	293.04070	0.29304	266.656	11.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	26.45600	0.02646	24.54070	0.02454	26.456	11.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	790.78870	0.79079	819.10170	0.81910	790.789	13.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.58870	0.00059	0.60170	0.00060	0.589	13.84	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	592.36330	0.59236	620.65440	0.62065	592.363	12.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	2.16330	0.00216	2.15440	0.00215	2.163	12.58	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	494.35860	0.49436	522.57540	0.52258	494.359	11.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	4.15860	0.00416	4.07540	0.00408	4.159	11.95	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	990.37380	0.99037	1,018.67940	1.01868	990.374	15.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.17380	0.00017	0.17940	0.00018	0.174	15.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	940.43150	0.94043	968.73900	0.96874	940.431	14.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.23150	0.00023	0.23900	0.00024	0.231	14.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	890.50950	0.89051	918.81940	0.91882	890.509	14.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.30950	0.00031	0.31940	0.00032	0.309	14.46	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,740.20330	1.74020	1,768.50320	1.76850	1,740.203	20.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00330	0.00000	0.00320	0.00000	0.003	20.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.99600	8.99600	9.02500	9.02500		12.55	35,939,020.00	3,995	84,929.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	22.05380	0.02205	24.84960	0.02485	22.054	20.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,876.05380	1.87605	1,849.84960	1.84985	1,876.054	20.13		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	18.97950	0.01898	21.42200	0.02142	18.980	20.67		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	2,022.97950	2.02298	1,996.42200	1.99642	2,022.980	20.67		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	82.97650	0.08298	92.22500	0.09223	82.976	15.30		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	786.97650	0.78698	767.22500	0.76722	786.976	15.30		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	67.35570	0.06736	75.12050	0.07512	67.356	15.93		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	921.35570	0.92136	900.12050	0.90012	921.356	15.93		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	55.28260	0.05528	61.83550	0.06184	55.283	16.57		0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,059.28260	1.05928	1,036.83550	1.03684	1,059.283	16.57		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	180.00000	0.18000	196.38360	0.19638	180.000	13.31		0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	384.00000	0.38400	371.38360	0.37138	384.000	13.31		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	152.91270	0.15291	167.60600	0.16761	152.913	13.68		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	456.91270	0.45691	442.60600	0.44261	456.913	13.68		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	130.10270	0.13010	143.22060	0.14322	130.103	14.06		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	534.10270	0.53410	518.22060	0.51822	534.103	14.06		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	249.78570	0.24979	269.76410	0.26976	249.786	12.55		0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	253.78570	0.25379	244.76410	0.24476	253.786	12.55		0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	212.05330	0.21205	230.21350	0.23021	212.053	12.93		0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	316.05330	0.31605	305.21350	0.30521	316.053	12.93		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	185.99170	0.18599	0.00000	0.00000	185.992	13.23	1,115,950.20		6,000	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	369.99170	0.36999	0.00000	0.00000	369.992	13.23		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	383.72600	0.38373	407.86060	0.40786	383.726	12.19		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	137.72600	0.13773	132.86060	0.13286	137.726	12.19		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	377.57220	0.37757	401.55920	0.40156	377.572	12.20		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	141.57220	0.14157	136.55920	0.13656	141.572	12.20		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	325.18380	0.32518	0.00000	0.00000	325.184	12.33		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	179.18380	0.17918	0.00000	0.00000	179.184	12.33	1,075,102.80		6,000	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	483.90380	0.48390	509.98670	0.50999	483.904	11.97		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	87.90380	0.08790	84.98670	0.08499	87.904	11.97	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	415.49220	0.41549	440.33070	0.44033	415.492	12.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	119.49220	0.11949	115.33070	0.11533	119.492	12.11	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	389.94800	0.38995	414.22640	0.41423	389.948	12.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	133.94800	0.13395	129.22640	0.12923	133.948	12.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,797.13480	1.79713	1,826.16460	1.82616	1,797.135	15.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	1.13480	0.00113	1.16460	0.00116	1.135	15.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	560.86630	0.56087	587.84870	0.58785	560.866	11.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	64.86630	0.06487	62.84870	0.06285	64.866	11.99	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.10800	9.10800	9.13820	9.13820		13.53	59,202,000.00	6,500	26,507.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	167.79570	0.16780	179.61110	0.17961	167.796	16.06	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	959.79570	0.95980	941.41110	0.94141	959.796	16.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	128.62430	0.12862	138.20660	0.13821	128.624	17.03	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,220.62430	1.22062	1,200.00660	1.20001	1,220.624	17.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	214.50490	0.21450	228.78400	0.22878	214.505	15.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	746.50490	0.74650	730.58400	0.73058	746.505	15.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	212.42960	0.21243	226.60610	0.22661	212.430	15.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	754.42960	0.75443	738.40610	0.73841	754.430	15.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	210.37650	0.21038	224.45090	0.22445	210.377	15.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	762.37650	0.76238	746.25090	0.74625	762.376	15.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	551.19210	0.55119	574.55230	0.57455	551.192	12.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	193.19210	0.19319	186.35230	0.18635	193.192	12.76	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	287.90620	0.28791	305.31890	0.30532	287.906	14.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	529.90620	0.52991	517.11890	0.51712	529.906	14.30	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	273.32280	0.27332	290.21600	0.29022	273.323	14.45	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	565.32280	0.56532	552.01600	0.55202	565.323	14.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,818.70440	1.81870	1,848.60140	1.84860	1,818.704	15.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	10.70440	0.01070	10.40140	0.01040	10.704	15.48	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 13/12/2013	Foreign Exchange Future			9.21210		9.21210	9.24430	9.24430		14.30		0.00	0	11,672.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	138.03990		0.13804	145.41680	0.14542	138.040	19.22		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,925.93990		1.92594	1,901.11680	1.90112	1,925.940	19.22		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	478.71970		0.47872	499.15050	0.49915	478.720	14.30		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	466.61970		0.46662	454.85050	0.45485	466.620	14.30		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	324.85590		0.32486	340.37670	0.34038	324.856	15.62		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	802.75590		0.80276	786.07670	0.78608	802.756	15.62		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	215.30750		0.21531	226.58350	0.22658	215.308	17.24		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,273.20750		1.27321	1,252.28350	1.25228	1,273.208	17.24		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	576.12250		0.57612	598.21980	0.59822	576.123	13.76		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	341.92250		0.34192	331.81980	0.33182	341.923	13.76		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	565.60050		0.56560	587.52660	0.58753	565.601	13.82		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	353.50050		0.35350	343.22660	0.34323	353.501	13.82		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	552.58500		0.55258	574.29540	0.57430	552.585	13.88		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	368.38500		0.36839	357.89540	0.35790	368.385	13.88		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	696.19010		0.69619	723.09530	0.72310	696.190	13.21		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	234.09010		0.23409	228.79530	0.22880	234.090	13.21		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	614.76400		0.61476	637.46980	0.63747	614.764	13.57		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	302.66400		0.30266	293.16980	0.29317	302.664	13.57		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	600.64530		0.60065	623.13080	0.62313	600.645	13.64		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	316.44530		0.31645	306.73080	0.30673	316.445	13.64		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,836.67130		1.83667	1,867.96100	1.86796	1,836.671	15.00		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	24.57130		0.02457	23.66100	0.02366	24.571	15.00		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,279.18780		1.27919	1,310.01350	1.31001	1,279.188	13.73		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	67.08780		0.06709	65.71350	0.06571	67.088	13.73		0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.42810		9.42810	9.46170	9.46170		15.15		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,208.57680		1.20858	1,222.98840	1.22299	1,208.577	14.16		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	330.47680		0.33048	311.28840	0.31129	330.477	14.16		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	708.17950		0.70818	724.78310	0.72478	708.179	15.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	880.07950		0.88008	863.08310	0.86308	880.079	15.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,616.38000		1.61638	1,635.85270	1.63585	1,616.380	14.50	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	188.28000		0.18828	174.15270	0.17415	188.280	14.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,273.75960		1.27376	1,291.21800	1.29122	1,273.760	14.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	295.65960		0.29566	279.51800	0.27952	295.660	14.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,240.86740		1.24087	1,255.26840	1.25527	1,240.867	14.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	312.76740		0.31277	293.56840	0.29357	312.767	14.14	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.16460		10.16460	10.20690	10.20690		17.14	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,589.27400		1.58927	1,609.74430	1.60974	1,589.274	15.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	574.67400		0.57467	552.84430	0.55284	574.674	15.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,564.19790		1.56420	1,581.28420	1.58128	1,564.198	15.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	599.59790		0.59960	574.38420	0.57438	599.598	15.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,539.64600		1.53965	1,557.38280	1.55738	1,539.646	15.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	625.04600		0.62505	600.48280	0.60048	625.046	15.72	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.89020		8.89020	8.91850	8.91850		10.98	133,353.00	15	1,396.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	23,457.70720		0.23458	26,022.13050	0.26022	23,457.707	11.29	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	3,437.70720		0.03438	3,172.13050	0.03172	3,437.707	11.29	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	19,697.16730		0.19697	22,143.98820	0.22144	19,697.167	11.22	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	4,677.16730		0.04677	4,293.98820	0.04294	4,677.167	11.22	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	18,981.54480		0.18982	21,401.35050	0.21401	18,981.545	11.20	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	4,961.54480		0.04962	4,551.35050	0.04551	4,961.545	11.20	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	18,278.77210		0.18279	20,670.48270	0.20670	18,278.772	11.19	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	5,258.77210		0.05259	4,820.48270	0.04820	5,258.772	11.19	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	5,881.25860		0.05881	7,231.89320	0.07232	5,881.259	11.74	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	18,861.25860		0.18861	17,381.89320	0.17382	18,861.259	11.74	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.99600		8.99600	9.02500	9.02500		12.55	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	38,372.59590		0.38373	40,786.05550	0.40786	38,372.596	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	8.75	Put	13,772.59590		0.13773	13,286.05550	0.13286	13,772.596	12.19	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	37,757.21900		0.37757	40,155.91610	0.40156	37,757.219	12.20	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	14,157.21900		0.14157	13,655.91610	0.13656	14,157.219	12.20	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	38,994.79860		0.38995	41,422.64020	0.41423	38,994.799	12.17	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	13,394.79860		0.13395	12,922.64020	0.12923	13,394.799	12.17	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.10800		9.10800	9.13820	9.13820		13.53	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	46,840.44280		0.46840	49,078.56070	0.49079	46,840.443	13.09	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	26,040.44280		0.26040	25,258.56070	0.25259	26,040.443	13.09	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	46,327.66780		0.46328	48,559.32140	0.48559	46,327.668	13.11	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	26,527.66780		0.26528	25,739.32140	0.25739	26,527.668	13.11	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	47,357.79430		0.47358	49,602.37990	0.49602	47,357.794	13.07	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	25,557.79430		0.25558	24,782.37990	0.24782	25,557.794	13.07	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.59950		13.59950	13.80500	13.80500		9.10	29,334,121.50	2,157	8,805.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	312.27380		0.31227	490.31800	0.49032	312.274	10.30	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	52.77380		0.05277	25.31800	0.02532	52.774	10.30	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	304.25200		0.30425	481.30280	0.48130	304.252	10.25	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	54.75200		0.05475	26.30280	0.02630	54.752	10.25	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	296.29910		0.29630	472.32360	0.47232	296.299	10.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	56.79910		0.05680	27.32360	0.02732	56.799	10.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	9.18500		0.00919	19.18140	0.01918	9.185	12.77	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	809.68500		0.80969	614.18140	0.61418	809.685	12.77	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	173.65550		0.17366	326.67510	0.32668	173.655	9.42	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	104.15550		0.10416	51.67510	0.05168	104.155	9.42	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	94.30710		0.09431	199.90050	0.19990	94.307	9.55	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	194.80710		0.19481	94.90050	0.09490	194.807	9.55	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	47.44170		0.04744	100.03620	0.10004	47.442	10.45	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	347.94170		0.34794	195.03620	0.19504	347.942	10.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.75490		13.75490	13.96290	13.96290		11.17	302,607.80	22	2,772.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	92.05980	0.09206	119.09400	0.11909	92.060	13.36	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,137.15980	1.13716	956.19400	0.95619	1,137.160	13.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	49.69080	0.04969	60.67250	0.06067	49.691	14.33	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,594.79080	1.59479	1,397.77250	1.39777	1,594.791	14.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	167.53410	0.16753	212.41000	0.21241	167.534	12.54	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	752.63410	0.75263	589.51000	0.58951	752.634	12.54	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	155.76900	0.15577	197.33630	0.19734	155.769	12.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	800.86900	0.80087	634.43630	0.63444	800.869	12.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	112.41830	0.11242	145.71370	0.14571	112.418	13.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	1,007.51830	1.00752	832.81370	0.83281	1,007.518	13.12	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	328.66280	0.32866	422.55120	0.42255	328.663	11.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	363.76280	0.36376	249.65120	0.24965	363.763	11.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	324.68360	0.32468	417.22050	0.41722	324.684	11.29	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	369.78360	0.36978	254.32050	0.25432	369.784	11.29	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	320.74970	0.32075	411.93980	0.41194	320.750	11.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	375.84970	0.37585	259.03980	0.25904	375.850	11.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,774.55850	1.77456	1,977.20590	1.97721	1,774.559	14.48	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	19.65850	0.01966	14.30590	0.01431	19.658	14.48	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	827.10790	0.82711	1,014.05190	1.01405	827.108	10.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	72.20790	0.07221	51.15190	0.05115	72.208	10.60	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			13.92110	13.92110	14.13230	14.13230		11.62	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	250.44040	0.25044	307.62500	0.30762	250.440	13.26	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	1,079.34040	1.07934	925.32500	0.92532	1,079.340	13.26	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	248.47040	0.24847	305.28430	0.30528	248.470	13.27	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	1,087.37040	1.08737	932.98430	0.93298	1,087.370	13.27	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	252.42810	0.25243	309.98630	0.30999	252.428	13.24	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	1,071.32810	1.07133	917.68630	0.91769	1,071.328	13.24	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.07670	14.07670	14.29200	14.29200		12.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	368.53950		0.36854	433.42620	0.43343	368.539	13.56	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,191.83950		1.19184	1,041.42620	1.04143	1,191.839	13.56	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	366.37980		0.36638	430.88810	0.43089	366.380	13.57	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,199.67980		1.19968	1,048.88810	1.04889	1,199.680	13.57	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	370.71950		0.37072	435.98710	0.43599	370.719	13.54	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,184.01950		1.18402	1,033.98710	1.03399	1,184.019	13.54	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09490		0.09490	0.09530	0.09530		19.17	0.00	0	24,061.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	519.92060		0.00520	561.34040	0.00561	519.921	17.94	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	29.92060		0.00030	31.34040	0.00031	29.921	17.94	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	39.69390		0.00040	52.23510	0.00052	39.694	19.17	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	549.69390		0.00550	522.23510	0.00522	549.694	19.17	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	1.11410		0.00001	1.74530	0.00002	1.114	21.93	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,511.11410		0.01511	1,471.74530	0.01472	1,511.114	21.93	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09610		0.09610	0.09640	0.09640		18.21	0.00	0	13,618.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	746.67120		0.00747	777.74030	0.00778	746.671	17.51	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	136.67120		0.00137	137.74030	0.00138	136.671	17.51	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	232.79840		0.00233	253.05270	0.00253	232.798	18.21	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	622.79840		0.00623	613.05270	0.00613	622.798	18.21	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	65.48930		0.00065	74.24480	0.00074	65.489	20.20	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,455.48930		0.01455	1,434.24480	0.01434	1,455.489	20.20	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.89000		11.89000	11.92300	11.92300		11.35	55,454,960.00	4,664	36,705.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	892.69230		0.89269	925.63720	0.92564	892.692	13.85	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2.69230		0.00269	2.63720	0.00264	2.692	13.85	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	882.78270		0.88278	915.72260	0.91572	882.783	13.77	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	2.78270		0.00278	2.72260	0.00272	2.783	13.77	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	9.63580		0.00964	12.87180	0.01287	9.636	13.97	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	759.63580		0.75964	729.87180	0.72987	759.636	13.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	922.44050		0.92244	955.39870	0.95540	922.441	14.06	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	2.44050		0.00244	2.39870	0.00240	2.441	14.06	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	902.60520		0.90261	935.55490	0.93555	902.605	13.92	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	2.60520		0.00261	2.55490	0.00255	2.605	13.92	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.03880	12.03880		12.07290	12.07290		12.55	156,504.40	13	33,581.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	460.38070		0.46038	482.42190	0.48242	460.381	12.32	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	221.58070		0.22158	209.52190	0.20952	221.581	12.32	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	186.00220		0.18600	198.70470	0.19870	186.002	13.60	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	647.20220		0.64720	625.80470	0.62580	647.202	13.60	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	863.00130		0.86300	892.30230	0.89230	863.001	12.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	64.20130		0.06420	59.40230	0.05940	64.201	12.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	854.54710		0.85455	883.76660	0.88377	854.547	12.13	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	65.74710		0.06575	60.86660	0.06087	65.747	12.13	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	846.12280		0.84612	875.26150	0.87526	846.123	12.12	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	67.32280		0.06732	62.36150	0.06236	67.323	12.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.19530	12.19530		12.23150	12.23150		13.20	0.00	0	14,470.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	424.86530		0.42487	440.55700	0.44056	424.865	13.49	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	579.56530		0.57957	559.05700	0.55906	579.565	13.49	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	278.82750		0.27883	290.32210	0.29032	278.828	14.45	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	933.52750		0.93353	908.82210	0.90882	933.528	14.45	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	575.82830		0.57583	595.26750	0.59527	575.828	12.95	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	380.52830		0.38053	363.76750	0.36377	380.528	12.95	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	570.83220		0.57083	590.15750	0.59016	570.832	12.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	385.53220		0.38553	368.65750	0.36866	385.532	12.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	462.49460		0.46249	479.19060	0.47919	462.495	13.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	517.19460		0.51719	497.69060	0.49769	517.195	13.30	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	580.85990		0.58086	600.41320	0.60041	580.860	12.94	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	375.55990		0.37556	358.91320	0.35891	375.560	12.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future			12.34080		12.34080	12.38040	12.38040		13.81		0.00	0	460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,295.51630		1.29552	1,325.35780	1.32536	1,295.516	12.92		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	154.71630		0.15472	144.95780	0.14496	154.716	12.92		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,113.52090		1.11352	1,141.46990	1.14147	1,113.521	12.94		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	215.72090		0.21572	204.06990	0.20407	215.721	12.94		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,077.89860		1.07790	1,105.45230	1.10545	1,077.899	12.95		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	230.09860		0.23010	218.05230	0.21805	230.099	12.95		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,042.92400		1.04292	1,070.08170	1.07008	1,042.924	12.95		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	245.12400		0.24512	232.68170	0.23268	245.124	12.95		0.00	0	0.00
2025	On 02/05/2013	Bond Future			113.95607		113.95607	113.96180	113.96180				0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	542.40000		0.54240	548.13000	0.54813	542.400			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.76034		112.76034	112.75970	112.75970				0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,155.86000		1.15586	1,155.22000	1.15522	1,155.860			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.66082		119.66082	119.65902	119.65902				0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,063.00000		2.06300	2,061.20000	2.06120	2,063.000			0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL7T	On 02/05/2013	Index Future			496.21700		496.21700	495.25100	495.25100				0.00	0	12.00
AL7T	On 01/08/2013	Index Future			502.78900		502.78900	501.81200	501.81200				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			510.04500		510.04500	509.05400	509.05400				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			443.02300		443.02300	441.73700	441.73700				0.00	0	925.00
ALBI	On 01/08/2013	Index Future			448.89100		448.89100	447.58900	447.58900				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			455.36900		455.36900	454.04800	454.04800				0.00	0	85.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.14170		9.14170	9.21240	9.21240		7.29		2,285,425.00	250	10,515.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	632.22590		0.63223	702.69290	0.70269	632.226	10.78		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.52590		0.00053	0.29290	0.00029	0.526	10.78		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	823.22080		0.82322	893.86580	0.89387	823.221	11.93		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.12080		0.00012	0.06580	0.00007	0.121	11.93		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	773.27640		0.77328	843.89670	0.84390	773.276	11.63		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.17640		0.00018	0.09670	0.00010	0.176	11.63		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	723.35870		0.72336	793.94270	0.79394	723.359	11.33		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.25870		0.00026	0.14270	0.00014	0.259	11.33		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.18700		9.18700	9.25790	9.25790				2,296,750.00	250	11,627.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	447.00000		0.44700	517.90000	0.51790	447.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	437.00000		0.43700	507.90000	0.50790	437.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	427.00000		0.42700	497.90000	0.49790	427.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.23880		9.23880	9.31190	9.31190		9.85		0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	468.57900		0.46858	520.57960	0.52058	468.579	9.72		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	129.77900		0.12978	108.67960	0.10868	129.779	9.72		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	461.88910		0.46189	513.47470	0.51347	461.889	9.73		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	133.08910		0.13309	111.57470	0.11157	133.089	9.73		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	252.64600		0.25265	283.85310	0.28385	252.646	10.11		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	313.84600		0.31385	271.95310	0.27195	313.846	10.11		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	538.53170		0.53853	594.47920	0.59448	538.532	9.68		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	99.73170		0.09973	82.57920	0.08258	99.732	9.68		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	475.32750		0.47533	527.73530	0.52774	475.328	9.72		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	126.52750		0.12653	105.83530	0.10584	126.528	9.72		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.28750		9.28750	9.36250	9.36250		10.71		0.00	0	685.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	292.97100		0.29297	321.69770	0.32170	292.971	11.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	465.47100		0.46547	419.19770	0.41920	465.471	11.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	289.67410		0.28967	318.06610	0.31807	289.674	11.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	472.17410		0.47217	425.56610	0.42557	472.174	11.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	286.41920		0.28642	314.47570	0.31448	286.419	11.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	478.91920		0.47892	431.97570	0.43198	478.919	11.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.68350		9.68350	10.07230	10.07230		12.68	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,504.82280		2.50482	2,869.92410	2.86992	2,504.823	12.70	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	71.32280		0.07132	47.62410	0.04762	71.323	12.70	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,459.29350		2.45929	2,823.14410	2.82314	2,459.294	12.66	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	75.79350		0.07579	50.84410	0.05084	75.794	12.66	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,413.98660		2.41399	2,776.53690	2.77654	2,413.987	12.62	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	80.48660		0.08049	54.23690	0.05424	80.487	12.62	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.74280		8.74280	8.80490	8.80490		10.66	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	160.47040		0.16047	207.96820	0.20797	160.470	10.90	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	57.67040		0.05767	43.06820	0.04307	57.670	10.90	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	153.83040		0.15383	200.57700	0.20058	153.830	10.88	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	61.03040		0.06103	45.67700	0.04568	61.030	10.88	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	147.33480		0.14733	193.30810	0.19331	147.335	10.85	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	64.53480		0.06453	48.40810	0.04841	64.535	10.85	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.82910		8.82910	8.91010	8.91010		11.77	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	188.45270		0.18845	228.31390	0.22831	188.453	12.11	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	299.35270		0.29935	258.21390	0.25821	299.353	12.11	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	184.81480		0.18481	224.19230	0.22419	184.815	12.13	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	305.71480		0.30571	264.09230	0.26409	305.715	12.13	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	181.23820		0.18124	220.13710	0.22014	181.238	12.16	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	312.13820		0.31214	270.03710	0.27004	312.138	12.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.06300		0.06300	0.07580	0.07580				0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.02340		0.02340	0.02990	0.02990				0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.07080		0.07080	-0.06120	-0.06120				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.04840		0.04840	-0.02250	-0.02250				0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.05040		0.05040	0.05820	0.05820				0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.03120		0.03120	0.03780	0.03780				0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			1,321.08060		1,321.08060	1,317.93080	1,317.93080				0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CACU	On 26/02/2013	Can-Do Future			0.06150		0.06150	0.04820	0.04820				0.00	0	88,000.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.08300		0.08300	0.08510	0.08510				0.00	0	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.08150		0.08150	0.07060	0.07060				0.00	0	34,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.62840		9.62840	9.66460	9.66460		10.79		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	495.57940		0.49558	529.04820	0.52905	495.579	12.22		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	7.17940		0.00718	4.44820	0.00445	7.179	12.22		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	486.07850		0.48608	519.26750	0.51927	486.078	12.19		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	7.67850		0.00768	4.66750	0.00467	7.679	12.19		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	476.60910		0.47661	509.61570	0.50962	476.609	12.16		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	8.20910		0.00821	5.01570	0.00502	8.209	12.16		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.75340		9.75340	9.78000	9.78000		12.53		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	383.62050		0.38362	400.78700	0.40079	383.621	12.24		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	170.22050		0.17022	160.78700	0.16079	170.220	12.24		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	377.79130		0.37779	394.81600	0.39482	377.791	12.26	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	174.39130		0.17439	164.81600	0.16482	174.391	12.26	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	372.02380		0.37202	388.90440	0.38890	372.024	12.27	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	178.62380		0.17862	168.90440	0.16890	178.624	12.27	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry			11.85130		11.85130	11.88210	11.88210		12.09	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.96	Call	5.40800		0.00541	17.96120	0.01796	5.408	14.80	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.96	Put	114.10800		0.11411	95.86120	0.09586	114.108	14.80	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.85	Call	30.56070		0.03056	64.01200	0.06401	30.561	12.09	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.85	Put	29.26070		0.02926	31.91200	0.03191	29.261	12.09	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.94	Call	7.48410		0.00748	22.65010	0.02265	7.484	14.31	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.94	Put	96.18410		0.09618	80.55010	0.08055	96.184	14.31	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.95	Call	6.36230		0.00636	20.18290	0.02018	6.362	14.56	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.95	Put	105.06230		0.10506	88.08290	0.08808	105.062	14.56	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.30440		12.30440	12.34320	12.34320		13.64	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	778.18990		0.77819	798.78510	0.79879	778.190	13.07	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	363.78990		0.36379	345.58510	0.34559	363.790	13.07	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	772.78870		0.77279	793.28830	0.79329	772.789	13.08	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	368.38870		0.36839	350.08830	0.35009	368.389	13.08	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	767.41910		0.76742	787.82350	0.78782	767.419	13.10	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	373.01910		0.37302	354.62350	0.35462	373.019	13.10	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry			9.59650		9.59650	9.63270	9.63270		10.21	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	8.99	Call	606.50010		0.60650	642.70030	0.64270	606.500	28.07	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	8.99	Put	0.00010		0.00000	0.00030	0.00000	0.000	28.07	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	9.00	Call	596.50020		0.59650	632.70040	0.63270	596.500	28.38	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	9.00	Put	0.00020		0.00000	0.00040	0.00000	0.000	28.38	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	9.01	Call	586.50040		0.58650	622.70070	0.62270	586.500	28.69	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	9.01	Put	0.00040		0.00000	0.00070	0.00000	0.000	28.69	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAFR	On 21/02/2013	Any day expiry	9.57	Call	38.62400		0.03862	71.07660	0.07108	38.624	11.49	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	9.57	Put	12.12400		0.01212	8.37660	0.00838	12.124	11.49	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry			7.42820	7.42820		7.52500	7.52500		10.47	0.00	18,000	18,000.00
DANZ	On 28/02/2013	Any day expiry	7.40	Call	61.31550		0.06132	0.00000	0.00000	61.316	10.47	0.00	8,000	8,000.00
DANZ	On 28/02/2013	Any day expiry	7.40	Put	33.11550		0.03312	0.00000	0.00000	33.116	10.47	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.44	Call	41.96470		0.04196	103.96720	0.10397	41.965	10.85	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.44	Put	53.76470		0.05376	18.96720	0.01897	53.765	10.85	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.45	Call	37.96560		0.03797	96.16050	0.09616	37.966	10.94	0.00	20,000	10,000.00
DANZ	On 28/02/2013	Any day expiry	7.45	Put	59.76560		0.05977	21.16050	0.02116	59.766	10.94	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Call	34.27950		0.03428	88.57880	0.08858	34.279	11.04	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Put	66.07950		0.06608	23.57880	0.02358	66.079	11.04	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.52	Call	17.89730		0.01790	50.87160	0.05087	17.897	11.61	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.52	Put	109.69730		0.10970	45.87160	0.04587	109.697	11.61	0.00	0	4,000.00
DANZ	On 28/02/2013	Any day expiry	7.55	Call	12.67480		0.01267	38.37520	0.03838	12.675	11.89	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.55	Put	134.47480		0.13447	63.37520	0.06338	134.475	11.89	0.00	0	14,000.00
DAUS	On 26/02/2013	Any day expiry			8.86600	8.86600		8.89400	8.89400		10.32	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,016.00030	1.01600		1,044.00320	1.04400	1,016.000	21.68	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.00030	0.00000		0.00320	0.00000	0.000	21.68	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	866.00650	0.86601		894.00300	0.89400	866.006	21.76	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.00650	0.00001		0.00300	0.00000	0.007	21.76	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	766.01430	0.76601		794.00790	0.79401	766.014	20.29	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.01430	0.00001		0.00790	0.00001	0.014	20.29	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	9.71780	0.00972		16.78310	0.01678	9.718	12.25	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	163.71780	0.16372		142.78310	0.14278	163.718	12.25	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	0.28200	0.00028		0.67960	0.00068	0.282	16.00	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	484.28200	0.48428		456.67960	0.45668	484.282	16.00	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.70	Call	173.52420	0.17352		0.00000	0.00000	173.524	12.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.70	Put	7.52420		0.00752	0.00000	0.00000	7.524	12.18	0.00	35,000	35,000.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	155.49210		0.15549	183.28010	0.18328	155.492	11.93	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	9.49210		0.00949	9.28010	0.00928	9.492	11.93	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.75	Call	129.38200		0.12938	0.00000	0.00000	129.382	11.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.75	Put	13.38200		0.01338	0.00000	0.00000	13.382	11.56	0.00	38,000	38,000.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	268.30170		0.26830	296.23460	0.29623	268.302	13.41	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	2.30170		0.00230	2.23460	0.00223	2.302	13.41	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	258.59340		0.25859	286.52770	0.28653	258.593	13.29	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	2.59340		0.00259	2.52770	0.00253	2.593	13.29	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	248.92190		0.24892	276.85730	0.27686	248.922	13.16	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	2.92190		0.00292	2.85730	0.00286	2.922	13.16	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			8.89980		8.89980	8.92820	8.92820		11.16	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	69.44410		0.06944	82.85030	0.08285	69.444	12.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	219.64410		0.21964	204.65030	0.20465	219.644	12.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	66.86510		0.06687	79.91500	0.07992	66.865	12.05	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	227.06510		0.22707	211.71500	0.21172	227.065	12.05	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	22.08960		0.02209	27.39170	0.02739	22.090	13.67	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	472.28960		0.47229	449.19170	0.44919	472.290	13.67	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	800.94470		0.80094	829.35490	0.82935	800.945	13.23	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	1.14470		0.00114	1.15490	0.00115	1.145	13.23	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	77.75190		0.07775	92.25750	0.09226	77.752	11.83	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	197.95190		0.19795	184.05750	0.18406	197.952	11.83	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	72.11660		0.07212	85.88520	0.08589	72.117	11.94	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	212.31660		0.21232	197.68520	0.19769	212.317	11.94	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	900.41190		0.90041	928.82400	0.92882	900.412	13.71	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.61190		0.00061	0.62400	0.00062	0.612	13.71	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.93720		8.93720	8.96590	8.96590		11.56	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	63.64280		0.06364	73.26040	0.07326	63.643	13.52	0.00	0	5,800.00

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	9.35	Put	476.44280		0.47644	457.36040	0.45736	476.443	13.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	137.30510		0.13731	153.23600	0.15324	137.305	12.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	240.10510		0.24011	227.33600	0.22734	240.105	12.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	133.96800		0.13397	149.66510	0.14967	133.968	12.21	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	246.76800		0.24677	233.76510	0.23377	246.768	12.21	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	130.70610		0.13071	146.17230	0.14617	130.706	12.26	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	253.50610		0.25351	240.27230	0.24027	253.506	12.26	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	941.29360		0.94129	969.98130	0.96998	941.294	13.19	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	4.09360		0.00409	4.08130	0.00408	4.094	13.19	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	843.47140		0.84347	872.02080	0.87202	843.471	12.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	6.27140		0.00627	6.12080	0.00612	6.271	12.82	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	144.21600		0.14422	160.61840	0.16062	144.216	12.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	227.01600		0.22702	214.71840	0.21472	227.016	12.08	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			8.97570		8.97570	9.00450	9.00450		12.24	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	191.86220		0.19186	210.10930	0.21011	191.862	12.49	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	276.16220		0.27616	265.60930	0.26561	276.162	12.49	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	112.66350		0.11266	125.38730	0.12539	112.664	13.68	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	486.96350		0.48696	470.88730	0.47089	486.963	13.68	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	889.33680		0.88934	917.86580	0.91787	889.337	12.63	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	13.63680		0.01364	13.36580	0.01337	13.637	12.63	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	199.07670		0.19908	217.73400	0.21773	199.077	12.41	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	263.37670		0.26338	253.23400	0.25323	263.377	12.41	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	195.43680		0.19544	213.88870	0.21389	195.437	12.45	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	269.73680		0.26974	259.38870	0.25939	269.737	12.45	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.01030		9.01030	9.03940	9.03940		12.67	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	160.01300		0.16001	174.54360	0.17454	160.013	13.94	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	499.71300		0.49971	485.14360	0.48514	499.713	13.94	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	256.44040		0.25644	275.95550	0.27596	256.440	12.82	0.00	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	9.04	Put	286.14040		0.28614	276.55550	0.27656	286.140	12.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	252.55790		0.25256	271.90180	0.27190	252.558	12.85	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	292.25790		0.29226	282.50180	0.28250	292.258	12.85	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	248.73100		0.24873	267.90790	0.26791	248.731	12.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	298.43100		0.29843	288.50790	0.28851	298.431	12.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	933.03500		0.93303	961.61030	0.96161	933.035	12.80	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	22.73500		0.02273	22.21030	0.02221	22.735	12.80	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry			9.04140		9.04140	9.07070	9.07070		13.00	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	241.14850		0.24115	259.02150	0.25902	241.148	13.56	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	409.74850		0.40975	398.32150	0.39832	409.748	13.56	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	115.00590		0.11501	125.55340	0.12555	115.006	15.67	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	873.60590		0.87361	854.85340	0.85485	873.606	15.67	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	247.64020		0.24764	265.81090	0.26581	247.640	13.49	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	396.24020		0.39624	385.11090	0.38511	396.240	13.49	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	244.37050		0.24437	262.39220	0.26239	244.370	13.52	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	402.97050		0.40297	391.69220	0.39169	402.971	13.52	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.04620		9.04620	9.07550	9.07550		13.06	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	306.11260		0.30611	326.54270	0.32654	306.113	13.06	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	309.91260		0.30991	301.04270	0.30104	309.913	13.06	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	302.13240		0.30213	322.41300	0.32241	302.132	13.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	315.93240		0.31593	306.91300	0.30691	315.932	13.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	207.20720		0.20721	223.26580	0.22327	207.207	14.08	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	511.00720		0.51101	497.76580	0.49777	511.007	14.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	978.86400		0.97886	1,007.41060	1.00741	978.864	12.95	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	32.66400		0.03266	31.91060	0.03191	32.664	12.95	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	310.49380		0.31049	331.06750	0.33107	310.494	13.04	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	304.29380		0.30429	295.56750	0.29557	304.294	13.04	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.05220		9.05220	9.08160	9.08160		13.07	0.00	0	25,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry	9.09	Call	298.83160		0.29883	318.62360	0.31862	298.832	13.21	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	336.63160		0.33663	327.02360	0.32702	336.632	13.21	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	295.03080		0.29503	314.40760	0.31441	295.031	13.24	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	342.83080		0.34283	332.80760	0.33281	342.831	13.24	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	291.27920		0.29128	310.52560	0.31053	291.279	13.28	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	349.07920		0.34908	338.92560	0.33893	349.079	13.28	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.08320		9.08320	9.11290	9.11290		13.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	150.65150		0.15065	162.63530	0.16264	150.651	15.80	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	907.45150		0.90745	889.73530	0.88974	907.451	15.80	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	271.80090		0.27180	289.90630	0.28991	271.801	13.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	478.60090		0.47860	467.00630	0.46701	478.601	13.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	268.73720		0.26874	286.71360	0.28671	268.737	13.99	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	485.53720		0.48554	473.81360	0.47381	485.537	13.99	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	265.71160		0.26571	283.56190	0.28356	265.712	14.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	492.51160		0.49251	480.66190	0.48066	492.512	14.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	287.69470		0.28769	306.45930	0.30646	287.695	13.79	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	444.49470		0.44449	433.55930	0.43356	444.495	13.79	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.11630		9.11630	9.14660	9.14660		13.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	314.67650		0.31468	332.63650	0.33264	314.677	14.19	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	498.37650		0.49838	486.03650	0.48604	498.377	14.19	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	311.47260		0.31147	329.32910	0.32933	311.473	14.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	505.17260		0.50517	492.72910	0.49273	505.173	14.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	179.61770		0.17962	191.70600	0.19171	179.618	16.01	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	943.31770		0.94332	925.10600	0.92511	943.318	16.01	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	321.19610		0.32120	339.36680	0.33937	321.196	14.13	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	484.89610		0.48490	472.76680	0.47277	484.896	14.13	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	317.91660		0.31792	335.98320	0.33598	317.917	14.16	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	491.61660		0.49162	479.38320	0.47938	491.617	14.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry			9.30050		9.30050	9.33230	9.33230		14.83	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	641.65000		0.64165	664.02000	0.66402	641.650	14.30	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	431.15000		0.43115	421.72000	0.42172	431.150	14.30	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	637.24400		0.63724	659.51520	0.65952	637.244	14.32	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	436.74400		0.43674	427.21520	0.42722	436.744	14.32	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	632.87140		0.63287	655.04730	0.65505	632.871	14.35	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	442.37140		0.44237	432.74730	0.43275	442.371	14.35	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.30900		9.30900	9.34090	9.34090		14.88	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	662.25870		0.66226	683.33330	0.68333	662.259	14.36	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	443.25870		0.44326	432.43330	0.43243	443.259	14.36	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	657.85540		0.65786	678.85690	0.67886	657.855	14.39	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	448.85540		0.44886	437.95690	0.43796	448.855	14.39	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	653.48080		0.65348	674.41680	0.67442	653.481	14.41	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	454.48080		0.45448	443.51680	0.44352	454.481	14.41	0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.66156		113.66156	113.65985	113.65985			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	345.38000		0.34538	343.67000	0.34367	345.380		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.69631		89.73929	8.76588	89.14129			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	80,559.03000		80.55903	79,961.03000	79.96103	80,559.030		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			8.78053		90.92795	8.85214	90.32244			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	1,835.75000		1.83575	1,230.24000	1.23024	1,835.750		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	79,876.62000	79.87662	79,271.11000	79.27111	79,876.620	0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			442.83200	442.83200	441.60900	441.60900		0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	98,420.00000	9.84200	86,190.00000	8.61900	98,420.000	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	98,320.00000	9.83200	86,090.00000	8.60900	98,320.000	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	98,220.00000	9.82200	85,990.00000	8.59900	98,220.000	0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI			448.69800	448.69800	447.46000	447.46000		0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	27,080.00000	2.70800	14,700.00000	1.47000	27,080.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	26,980.00000	2.69800	14,600.00000	1.46000	26,980.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	26,880.00000	2.68800	14,500.00000	1.45000	26,880.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI			455.17200	455.17200	453.91800	453.91800		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	91,820.00000	9.18200	79,280.00000	7.92800	91,820.000	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	91,720.00000	9.17200	79,180.00000	7.91800	91,720.000	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	91,620.00000	9.16200	79,080.00000	7.90800	91,620.000	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

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	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future	201.09500		201.09500	201.12000	201.12000			0.00	0	459.00
IGOV	On 01/08/2013	Index Future	203.78300		203.78300	203.80900	203.80900			0.00	0	147.00
IGOV	On 07/11/2013	Index Future	206.75000		206.75000	206.77600	206.77600			0.00	0	7.00
ILBI	On 02/05/2013	Index Future	544.41800		544.41800	544.61900	544.61900			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap	8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap	8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap	8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap	8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future	5.08300		94.91700	5.08000	94.92000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future	5.07000		94.93000	5.08000	94.92000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future	5.04000		94.96000	5.07000	94.93000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future	5.02000		94.98000	5.04000	94.96000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.00000		95.00000	5.03000	94.97000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	4.99000		95.01000	5.03000	94.97000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	4.98000		95.02000	5.03000	94.97000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	5.03000		94.97000	5.07000	94.93000			0.00	0	2,000.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.13000		94.87000	5.17000	94.83000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.25000		94.75000	5.30000	94.70000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.40000		94.60000	5.46000	94.54000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.55000		94.45000	5.62000	94.38000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.44130		7.44130	7.53790	7.53790		7.89		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	551.87000		0.55187	648.23320	0.64823	551.870	11.89		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.57000		0.00057	0.33320	0.00033	0.570	11.89		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	541.90980		0.54191	638.25430	0.63825	541.910	11.78		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.60980		0.00061	0.35430	0.00035	0.610	11.78		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	531.95280		0.53195	628.27690	0.62828	531.953	11.68		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.65280		0.00065	0.37690	0.00038	0.653	11.68		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.49560		7.49560	7.59220	7.59220		9.32		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	249.80290		0.24980	318.25900	0.31826	249.803	9.68		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	94.20290		0.09420	66.05900	0.06606	94.203	9.68		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	243.22830		0.24323	310.86930	0.31087	243.228	9.67		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	97.62830		0.09763	68.66930	0.06867	97.628	9.67		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	236.74450		0.23674	303.55870	0.30356	236.745	9.66		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	101.14450		0.10114	71.35870	0.07136	101.145	9.66		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			6.74949		108.51400	6.79247	108.19598				0.00	0	3,490.00
R023	On 02/05/2013	Bond Future	7.04	Call	2,126.20000		2.12620	1,808.18000	1.80818	2,126.200			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	2,198.42000		2.19842	1,880.40000	1.88040	2,198.420			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	2,270.58000		2.27058	1,952.56000	1.95256	2,270.580			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future			6.79891		109.95132	6.84343	109.62957			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,481.50000		3.48150	3,159.75000	3.15975	3,481.500		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,550.87000		3.55087	3,229.12000	3.22912	3,550.870		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,620.18000		3.62018	3,298.43000	3.29843	3,620.180		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.29373		119.88085	5.32166	119.81281		1.64	2,157,855.30	18	19,469.00
R157	On 02/05/2013	Bond Future	5.34	Call	407.96000		0.40796	390.80000	0.39080	407.960		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	295.27000		0.29527	346.15000	0.34615	295.270		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	421.89000		0.42189	403.95000	0.40395	421.890		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	284.86000		0.28486	334.96000	0.33496	284.860		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	436.08000		0.43608	417.36000	0.41736	436.080		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	274.72000		0.27472	324.04000	0.32404	274.720		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.28039		121.46882	5.31182	121.40043		1.50	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,013.19000		92.01319	91,944.80000	91.94480	92,013.190		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		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.26068		116.41404	5.29713	116.34495		1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	924.71000		0.92471	905.24000	0.90524	924.710		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	302.49000		0.30249	352.11000	0.35211	302.490		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	937.70000		0.93770	917.76000	0.91776	937.700		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	296.66000		0.29666	345.81000	0.34581	296.660		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	950.78000		0.95078	930.38000	0.93038	950.780		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	290.92000		0.29092	339.61000	0.33961	290.920		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.23831		131.89164	7.31227	131.14126		11.24		85,070,107.80	645	68,926.00
R186	On 02/05/2013	Bond Future	6.75	Call	820.36000		0.82036	693.88000	0.69388	820.360	11.08		0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	5,932.29000		5.93229	6,556.19000	6.55619	5,932.290	11.08		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,449.75000		3.44975	3,047.65000	3.04765	3,449.750	11.32		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	1,917.34000		1.91734	2,265.62000	2.26562	1,917.340	11.32		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,509.74000		3.50974	3,102.41000	3.10241	3,509.740	11.33		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	1,877.21000		1.87721	2,220.26000	2.22026	1,877.210	11.33		0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,570.25000		3.57025	3,157.71000	3.15771	3,570.250	11.34		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	1,837.71000		1.83771	2,175.55000	2.17555	1,837.710	11.34		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	5,900.41000		5.90041	5,342.80000	5.34280	5,900.410	11.53		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	832.31000		0.83231	1,025.08000	1.02508	832.310	11.53		0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.29817		128.35358	7.37455	127.59392		12.96		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	4,167.19000		4.16719	3,835.23000	3.83523	4,167.190	12.89		0.00	0	4,215.00
R186	On 01/08/2013	Bond Future	7.25	Put	4,649.55000		4.64955	5,077.25000	5.07725	4,649.550	12.89		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	119,081.17000		119.08117	118,321.51000	118.32151	119,081.170	13.50		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.50		0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.36293		130.20571	7.44207	129.43542		12.67		0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,006.18000		10.00618	9,482.80000	9.48280	10,006.180	13.05		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,627.72000		2.62772	2,874.63000	2.87463	2,627.720	13.05		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,069.79000		10.06979	9,544.64000	9.54464	10,069.790	13.06		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,601.51000		2.60151	2,846.65000	2.84665	2,601.510	13.06		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,968.18000		13.96818	13,347.79000	13.34779	13,968.180	13.26		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,365.04000		1.36504	1,514.94000	1.51494	1,365.040	13.26		0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,942.69000		9.94269	9,421.09000	9.42109	9,942.690	13.04		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,654.15000		2.65415	2,902.84000	2.90284	2,654.150	13.04		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			289.43166	289.43166	289.45100	289.45100			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	7,041.66000	7.04166	7,061.00000	7.06100	7,041.660		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	7,031.66000	7.03166	7,051.00000	7.05100	7,031.660		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	7,021.66000	7.02166	7,041.00000	7.04100	7,021.660		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			5.18100	108.77266	5.20357	108.73663		0.99	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,842.92000	1.84292	1,878.95000	1.87895	1,842.920	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,826.59000	1.82659	1,862.62000	1.86262	1,826.590	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,810.25000	1.81025	1,846.28000	1.84628	1,810.250	0.93	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.14866	105.80924	5.17525	105.77321		0.92	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,563.56000	68.56356	68,527.53000	68.52753	68,563.560	1.00	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.00	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.07852	107.33608	5.11167	107.29979		0.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	159.00000	0.15900	157.45000	0.15745	159.000	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	475.70000	0.47570	510.44000	0.51044	475.700	0.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.80	Call	162.66000		0.16266	160.99000	0.16099	162.660	0.80		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	468.36000		0.46836	502.98000	0.50298	468.360	0.80		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	166.39000		0.16639	164.59000	0.16459	166.390	0.80		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	461.09000		0.46109	495.58000	0.49558	461.090	0.80		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 02/05/2013	Bond Future			215.48054		215.48054	215.48054	215.48054				5,387,013.50	25	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	4,440.54000		4.44054	4,440.54000	4.44054	4,440.540			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	4,430.54000		4.43054	4,430.54000	4.43054	4,430.540			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	4,420.54000		4.42054	4,420.54000	4.42054	4,420.540			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			5.77089		110.60564	5.78801	110.53685		3.84		0.00	0	10,716.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,015.99000		1.01599	991.42000	0.99142	1,015.990	3.88		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	538.45000		0.53845	582.67000	0.58267	538.450	3.88		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,040.57000		1.04057	1,015.17000	1.01517	1,040.570	3.88		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	523.05000		0.52305	566.44000	0.56644	523.050	3.88		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,065.45000		1.06545	1,039.23000	1.03923	1,065.450	3.89		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	507.97000		0.50797	550.54000	0.55054	507.970	3.89		0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.79768		112.07074	5.81589	112.00151		3.70		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,857.54000		98.85754	98,788.31000	98.78831	98,857.540	3.93		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	3.93		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.83013		109.52774	5.84976	109.45776		3.58		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.01	Call	1,682.92000		1.68292	1,655.93000	1.65593	1,682.920	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,043.77000		1.04377	1,086.76000	1.08676	1,043.770	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,298.22000		107.29822	107,228.24000	107.22824	107,298.220	3.83	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.83	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,117.31000		1.11731	1,110.27000	1.11027	1,117.310	3.58	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,546.77000		1.54677	1,609.71000	1.60971	1,546.770	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,641.42000		1.64142	1,615.42000	1.61542	1,641.420	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,073.11000		1.07311	1,117.09000	1.11709	1,073.110	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,662.10000		1.66210	1,635.43000	1.63543	1,662.100	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,058.36000		1.05836	1,101.67000	1.10167	1,058.360	3.64	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.05966		112.13121	6.06636	112.09794		5.26	56,065,605.00	500	7,307.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,715.29000		1.71529	1,717.95000	1.71795	1,715.290	5.35	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	578.84000		0.57884	614.77000	0.61477	578.840	5.35	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,748.47000		1.74847	1,750.71000	1.75071	1,748.470	5.36	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	563.01000		0.56301	598.52000	0.59852	563.010	5.36	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,781.94000		1.78194	1,783.77000	1.78377	1,781.940	5.36	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	547.50000		0.54750	582.60000	0.58260	547.500	5.36	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.10009		109.58979	6.10707	109.55658		5.53	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,706.29000		100.70629	100,673.08000	100.67308	100,706.290	5.83	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.14327		111.17116	6.15064	111.13773		5.11	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,426.91000		4.42691	4,422.84000	4.42284	4,426.910	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	623.99000		0.62399	653.35000	0.65335	623.990	5.35	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,261.63000		2.26163	2,272.42000	2.27242	2,261.630	5.12	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,598.44000		1.59844	1,642.66000	1.64266	1,598.440	5.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.30	Call	2,287.43000		2.28743	2,298.05000	2.29805	2,287.430	5.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,579.22000		1.57922	1,623.27000	1.62327	1,579.220	5.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,313.37000		2.31337	2,323.83000	2.32383	2,313.370	5.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,560.16000		1.56016	1,604.05000	1.60405	1,560.160	5.13	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.17800		103.86469	5.20409	103.84692		0.40	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,230.50000		1.23050	1,248.27000	1.24827	1,230.500	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,223.55000		1.22355	1,241.32000	1.24132	1,223.550	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,216.60000		1.21660	1,234.37000	1.23437	1,216.600	0.37	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.04339		101.47846	5.08321	101.46093		0.30	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,480.35000		30.48035	30,462.82000	30.46282	30,480.350	0.33	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.33	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.47175		102.94283	4.56981	102.92528		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	27.99000		0.02799	21.32000	0.02132	27.990	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	60.56000		0.06056	71.44000	0.07144	60.560	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	28.68000		0.02868	21.90000	0.02190	28.680	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	59.45000		0.05945	70.22000	0.07022	59.450	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	29.37000		0.02937	22.48000	0.02248	29.370	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	58.35000		0.05835	69.01000	0.06901	58.350	0.12	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future			6.30468		107.32571	6.32195	107.22976		6.46	0.00	0	5,051.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,639.04000		1.63904	1,632.95000	1.63295	1,639.040	6.53	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	890.08000		0.89008	979.94000	0.97994	890.080	6.53	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,672.50000		1.67250	1,665.54000	1.66554	1,672.500	6.53	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	868.45000		0.86845	957.44000	0.95744	868.450	6.53	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,706.30000		1.70630	1,698.47000	1.69847	1,706.300	6.54	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	847.20000		0.84720	935.32000	0.93532	847.200	6.54	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.35261		105.11074	6.37065	105.01396		6.74	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,539.55000		97.53955	97,442.77000	97.44277	97,539.550	7.06	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.40062		106.62751	6.41958	106.52960		6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,156.68000		3.15668	3,150.23000	3.15023	3,156.680	6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,674.51000		1.67451	1,765.97000	1.76597	1,674.510	6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,188.03000		3.18803	3,181.15000	3.18115	3,188.030	6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,655.10000		1.65510	1,746.13000	1.74613	1,655.100	6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,219.53000		3.21953	3,212.20000	3.21220	3,219.530	6.58	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,635.88000		1.63588	1,726.46000	1.72646	1,635.880	6.58	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.43720		102.58710	6.46468	102.41718		7.81	39,393,446.40	384	18,034.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,122.53000		2.12253	2,050.85000	2.05085	2,122.530	7.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	876.70000		0.87670	974.94000	0.97494	876.700	7.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,162.03000		2.16203	2,088.88000	2.08888	2,162.030	7.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	855.25000		0.85525	952.02000	0.95202	855.250	7.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,201.86000		2.20186	2,127.27000	2.12727	2,201.860	7.89	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.66	Put	834.19000	0.83419	929.52000	0.92952	834.190	7.89	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.48199	103.94597	6.51055	103.77429		8.19	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,901.50000	94.90150	94,729.82000	94.72982	94,901.500	8.63	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.53181	102.04958	6.56168	101.87563		8.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,387.22000	6.38722	6,265.46000	6.26546	6,387.220	8.59	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	930.91000	0.93091	983.10000	0.98310	930.910	8.59	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,624.89000	3.62489	3,540.56000	3.54056	3,624.890	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,133.32000	2.13332	2,222.94000	2.22294	2,133.320	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,659.27000	3.65927	3,574.37000	3.57437	3,659.270	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,110.47000	2.11047	2,199.52000	2.19952	2,110.470	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,693.79000	3.69379	3,608.32000	3.60832	3,693.790	8.27	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,087.81000	2.08781	2,176.29000	2.17629	2,087.810	8.27	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.11532	81.35488	8.18392	80.75641		16.72	0.00	0	8,814.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,876.50000	1.87650	1,679.41000	1.67941	1,876.500	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	2,987.73000	2.98773	3,389.11000	3.38911	2,987.730	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,914.37000	1.91437	1,713.99000	1.71399	1,914.370	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	2,936.07000	2.93607	3,334.16000	3.33416	2,936.070	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,952.70000	1.95270	1,749.00000	1.74900	1,952.700	16.61	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	2,885.02000	2.88502	3,279.79000	3.27979	2,885.020	16.61	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.17820	82.43259	8.24859	81.82653		17.58	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	72,483.48000	72.48348	71,877.42000	71.87742	72,483.480	18.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.24728		80.47737	8.31971	79.86266		20.14	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,511.80000		11.51180	11,013.17000	11.01317	11,511.800	21.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,834.58000		1.83458	1,950.66000	1.95066	1,834.580	21.00	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,924.23000		7.92423	7,454.62000	7.45462	7,924.230	20.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,490.41000		3.49041	3,635.51000	3.63551	3,490.410	20.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,972.96000		7.97296	7,501.94000	7.50194	7,972.960	20.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,461.06000		3.46106	3,604.75000	3.60475	3,461.060	20.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,021.79000		8.02179	7,549.36000	7.54936	8,021.790	20.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,431.93000		3.43193	3,574.21000	3.57421	3,431.930	20.62	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.36262		164.36262	164.36694	164.36694			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,222.62000		3.22262	3,226.94000	3.22694	3,222.620		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	3,212.62000		3.21262	3,216.94000	3.21694	3,212.620		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	3,202.62000		3.20262	3,206.94000	3.20694	3,202.620		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			128.61193		128.61193	128.63402	128.63402			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,921.93000		2.92193	2,944.02000	2.94402	2,921.930		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,911.93000	2.91193	2,934.02000	2.93402	2,911.930			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,901.93000	2.90193	2,924.02000	2.92402	2,901.930			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.38216	134.38216	134.50033	134.50033			15.02	63,965,908.16	476	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,292.16000	3.29216	3,410.33000	3.41033	3,292.160			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,282.16000	3.28216	3,400.33000	3.40033	3,282.160			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,272.16000	3.27216	3,390.33000	3.39033	3,272.160			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			7.81344	93.52454	7.88717	92.86462			15.02	36,006,947.90	385	10,129.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,578.64000	2.57864	2,305.46000	2.30546	2,578.640		14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,340.13000	2.34013	2,726.87000	2.72687	2,340.130		14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,624.55000	2.62455	2,347.56000	2.34756	2,624.550		14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,296.47000	2.29647	2,679.40000	2.67940	2,296.470		14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,670.91000	2.67091	2,390.12000	2.39012	2,670.910		14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,253.38000	2.25338	2,632.51000	2.63251	2,253.380		14.96	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.87529	94.76336	7.95106	94.09512			15.56	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	84,148.34000	84.14834	83,480.10000	83.48010	84,148.340		16.13	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.000		16.13	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.94479	92.59317	8.02288	91.91550			16.57	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,271.97000	8.27197	7,832.41000	7.83241	8,271.970		16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,883.46000	2.88346	3,121.57000	3.12157	2,883.460		16.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future	8.60	Call	8,324.76000		8.32476	7,883.62000	7.88362	8,324.760	16.99		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,856.39000		2.85639	3,092.92000	3.09292	2,856.390	16.99		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,377.64000		8.37764	7,934.94000	7.93494	8,377.640	17.00		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,829.53000		2.82953	3,064.50000	3.06450	2,829.530	17.00		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.14710		83.16212	8.21045	82.57526		17.47		0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	74,382.50000		74.38250	73,795.64000	73.79564	74,382.500	18.19		0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.19		0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.20731		84.26362	8.27229	83.66940		18.15		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	73,815.72000		73.81572	73,221.50000	73.22150	73,815.720	18.82		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.82		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.42410		1.42410	1.42700	1.42700		11.00		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,341.82530		0.13418	1,370.96040	0.13710	1,341.825	14.39		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.82530		0.00008	0.96040	0.00010	0.825	14.39		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,242.14190		0.12421	1,271.31650	0.12713	1,242.142	13.89		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	1.14190		0.00011	1.31650	0.00013	1.142	13.89		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,142.59280		0.11426	1,171.81800	0.11718	1,142.593	13.38		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	1.59280		0.00016	1.81800	0.00018	1.593	13.38		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.43550		1.43550	1.43850	1.43850		13.20		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	662.38590		0.06624	691.28240	0.06913	662.386	12.51		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	207.38590		0.02074	206.28240	0.02063	207.386	12.51		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	597.47010		0.05975	625.74720	0.06257	597.470	12.49		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	242.47010		0.02425	240.74720	0.02407	242.470	12.49		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	541.08620		0.05411	568.46190	0.05685	541.086	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	286.08620		0.02861	283.46190	0.02835	286.086	12.64	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>761,891,605.16</b>	<b>183,531</b>	<b>1 713 685.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		12.52182	99.94188	12.42907			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		24.94317	108.85858	24.76415			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		10.11600	100.00011	10.04104			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		12.58453	111.70673	12.49231			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.01598	100.63261	0.01586			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00651	100.64155	0.00646			5,740,271,959,040.00	57,036,800	19,000,000.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.59802	8.00000	46.56774			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		10.96193	101.73855	10.88746			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		26.79813	105.29362	26.61091			0.00	0	11,646,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		50.78401	105.62267	50.42835			0.00	0	7,961,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		9.65959	100.96284	9.58659			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		14.38927	111.66393	14.28386			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00003		62.89001	100.00003	62.28981			0.00	0	0.00
ABCP1	On 31/03/2013	Spot Bond			215.58145		88.48153	215.58145	87.19490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12		On 20/09/2014	Spot Bond	134.94825	32.03784	134.94825	31.75712			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	269.82094	2.96703	269.82094	2.92555			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	100.53123	26.23133	100.53123	23.87986			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	100.25380	43.81297	100.25380	43.48755		300,761,400,000.00	3,000,000	1,000,000.00	
ABFN06		On 17/03/2016	Spot Bond	100.10451	13.68397	100.10451	13.58247			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	100.10764	8.83468	100.10764	8.76914			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	100.11256	8.34058	100.11256	8.27871			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	100.11573	8.40849	100.11573	8.34612			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	113.03853	29.54441	113.03853	29.32583			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	102.88112	23.73491	102.88112	23.55452			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	106.71879	36.07562	106.71879	35.82084			0.00	0	72,000.00
ABL11B		On 29/09/2014	Spot Bond	101.43096	30.68755	101.43096	30.45724			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	100.69530	24.03733	100.69530	23.85809			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	101.53927	11.84152	101.53927	11.75257			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	101.47729	16.58265	101.47729	16.45814			0.00	0	1,000,000.00
ABL15		On 09/10/2017	Spot Bond	101.61005	9.98938	101.61005	9.91429			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	108.48706	71.67030	108.48706	71.15735			0.00	0	1,100,000.00
ABL8B		On 19/09/2013	Spot Bond	101.57306	63.93645	101.57306	63.31798			0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC08	On 19/08/2013	Spot Bond	100.00000	76.28571	100.00000	75.63739			0.00	0	4,000,000.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	88.50313	215.26681	87.21773			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	43.73497	133.33110	43.35522		314,661,396,000.00	2,360,000	1,180,000.00	
ABLI03	On 15/03/2015	Spot Bond	122.14204	23.16749	122.14204	22.97935			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.63249	113.35700	9.55863			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	4.95871	100.00000	4.92424			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	17.41887	123.70523	17.28041		24,741,046,000.00	200,000	4,630,000.00	
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.56347	102.18114	17.43078			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.46899	99.83242	11.38413		319,463,744,000.00	3,200,000	1,600,000.00	
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.52830	99.82309	11.44300			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	12.09390	99.81405	12.00442			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.43386	106.48741	5.39439			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	22.65564	100.00000	22.48776			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.05722	165.75435	4.01603			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	13.72161	157.68318	13.58730			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.28907	170.05600	3.25507			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	138.63050	143.83197	142.63666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	172.68858	3.86076	172.68858	3.82040			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	88.48428	215.54135	87.19781			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	88.48114	215.58717	87.19448			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	97.19612	100.00000	96.47077			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.99856	71.58015	6.96758			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.99856	71.58015	6.96758			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	98.11145	100.36979	97.32373			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.73341	84.61000	12.66941			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.76676	92.57000	19.66059			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.54936	100.05362	11.46373			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.63328	95.34000	17.53650			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	33.05040	100.00000	32.86265			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.45255	94.00000	16.36318			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.41578	94.99000	15.33140			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	23.39887	89.20000	23.27589			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	30.89429	90.02000	30.72854			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.37547	101.37010	9.30514			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.22263	101.21709	9.15355			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	89.83000	29.53956	89.83000	29.38133			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	21.76182	136.93312	21.57552			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	24.99140	102.86000	24.84652			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	25.43275	96.69000	25.28899			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	24.44059	96.61000	24.30252			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	24.04349	96.38000	23.90790			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.79461	99.94804	9.72205			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	24.87158	121.81240	24.67627			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	76.90774	104.20000	76.43034			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.73975	101.30453	9.66673			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	21.73394	93.54000	21.61400			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	20.62653	92.85000	20.51332			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.05364	103.39542	2.03950			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.73688	149.61017	2.71180			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.37586	196.08295	2.34926			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.14403	95.40000	17.04912			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	72.35589	107.27000	71.89723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	94.09000	17.00235	94.09000	16.90813			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	7.58741	100.00000	7.41248			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.16752	100.00000	3.14923			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	13.82669	114.69202	13.72320			0.00	0	4,100,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	24.78340	105.76936	24.60963		2,073,481,379,568.00	19,603,800		7,473,600.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.92683	102.79126	9.85920			0.00	0	10,891,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.66390	101.48825	12.57804			0.00	0	143,000.00
ABS9	On 17/03/2016	Spot Bond	110.44192	18.77756	110.44192	18.64121			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	38.03637	125.04605	37.72351			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.60962	4.00000	121.53901			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.92845	274.59193	2.88703			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.89146	123.88924	4.85129			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.58230	128.40915	2.56050			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	82.42690	99.53952	81.68926			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	100.11237	100.06620	99.34378			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	91.77693	100.07265	90.43952			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.96510	100.00000	25.77269			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	68.25935	100.53957	67.60488			0.00	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	89.99491	101.66199	89.34595			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	68.25935	100.53957	67.60488			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	86.27003	101.42690	85.67487			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	91.33708	102.82057	90.71712			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	27.33655	111.03772	27.13719			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	21.29765	100.83941	21.13686			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	21.50872	100.86237	21.34630			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	24.49887	101.18756	24.31335			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	63.42027	100.06785	62.81466			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	63.39229	100.06721	62.78695			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	21.08651	100.81643	20.92735			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.56467	54.43317	8.53413			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	54.85411	100.61624	54.44080			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	62.85869	99.86961	62.39342			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.09532	100.00000	19.98116			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.87403	100.00000	16.77817			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.87403	100.00000	16.77817			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	63.76534	100.07583	63.15639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond	100.07969	18.42656	100.07969	18.28991			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	19.31953	100.08857	19.17625			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	18.02845	100.07573	17.89475			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	18.29744	100.07841	18.16175			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	18.41579	100.07959	18.27923			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.29107	103.08180	10.22041			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.29107	103.08180	10.22041			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.33856	103.10163	10.26757			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	17.81324	100.07361	17.68115			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.33856	103.10163	10.26757			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.24357	103.06198	10.17324			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	29.12294	79.64238	28.98306			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	31.25448	100.07204	31.02272			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	64.39379	100.07100	63.91629			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	17.47657	99.94507	17.34713			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	64.39379	100.07100	63.91629			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.40412	100.07684	9.33438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096	On 20/06/2020	Spot Bond	100.07933	9.22380	100.07933	9.15539			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.17499	100.08039	9.10696			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.93918	100.07826	8.87289			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	64.10726	100.06560	63.63191			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.98351	100.07361	9.90948			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	87.15006	101.31884	86.32134			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	11.02148	110.28658	10.93238			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	43.84582	100.06728	43.52071			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	50.56694	105.71996	50.21253			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	57.70432	100.99526	57.26807			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.88183	101.18059	7.82281			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.82861	102.01291	7.76955			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.04766	100.00000	9.99058			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	58.27998	101.04786	57.84406			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.37438	100.00000	4.34524			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.62052	100.00000	5.58288			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.27093	72.59933	14.20705			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.42853	127.83552	3.40056			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On 20/09/2021	Spot Bond	127.87043	3.56030	127.87043	3.53125			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.68731	100.07569	8.62289			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	37.60060	100.62321	37.31727			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	37.60060	100.62321	37.31727			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	58.27998	101.04786	57.84406			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	30.90927	100.51806	30.68414			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	31.33810	100.07299	31.10572			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	31.28235	100.07235	31.05039			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.44064	101.33418	8.37734			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	10.97387	100.41093	10.89225			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	8.42894	101.33457	8.36574			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	10.02756	103.90444	9.95826			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	10.07381	103.93140	10.00418			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	31.28769	100.22094	31.05537			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	12.78974	100.59173	12.69445		2,358,161,867,217.00	23,442,900	6,160,800.00	
ACL144	On 20/12/2016	Spot Bond	99.93469	12.16855	99.93469	12.07843			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.72267	100.07603	8.65798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On 30/11/2013	Spot Bond	100.93686	68.47812	100.93686	67.96642			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	43.61403	100.27790	43.29002			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	43.45879	100.06196	43.13656			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.95146	100.07446	10.87025			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	56.28929	100.76536	55.86461			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	22.36479	100.06587	22.19896			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	22.19162	100.06402	22.02708			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	22.52777	100.06760	22.36073			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.92841	100.07424	10.84738			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.52526	100.07047	10.44721			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	22.39535	100.06619	22.22930			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	22.50740	100.06739	22.34050			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	14.35662	102.65284	14.25838			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	17.29674	100.06844	17.16848			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	22.44628	100.06674	22.27984			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	45.89928	100.09530	45.55886			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	22.66758	100.18292	22.49934			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	43.58405	100.06691	43.26089			0.00	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	10.99920	108.26890	10.92104				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.89387	100.07386	10.81309			120,088,632,000.00	1,200,000	600,000.00	
ACL169	On 20/06/2017	Spot Bond	103.66222	4.85773	103.66222	4.82318				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	22.49721	100.06728	22.33039				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	22.51762	100.06735	22.35066				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.81277	100.07626	10.73259				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	9.05475	100.07891	8.98760				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.46748	100.07361	8.40468				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	63.47069	100.07223	62.86458				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	31.52281	100.07839	31.28905				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	23.00557	100.07574	22.83497				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	11.38868	100.08155	11.30422				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.81277	100.07626	10.73259				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	9.11347	100.07944	9.04589				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	10.11088	100.07796	10.03589				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.60204	100.07839	8.53825				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.08096	100.07515	11.99138				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond	100.07965	8.83323	100.07965	8.76772			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.98635	100.08103	8.91971			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	63.11152	100.06425	62.50888			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	63.14890	100.06489	62.54589			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	17.11297	100.06989	16.98607			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	17.27439	100.07148	17.14629			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.93214	100.08134	8.86589			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.93214	100.08134	8.86589			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	12.02213	100.08737	11.93297			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.98310	100.07679	9.90907			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.92999	100.08652	11.84152			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.96454	100.08684	11.87581			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	12.02213	100.08737	11.93297			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.00416	85.50175	6.96297			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	9.13254	100.08315	9.06481			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	9.13254	100.08315	9.06481			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01772	100.00000	0.01759			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01708	100.00000	0.01695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	100.00000	5.73743	100.00000	5.64587				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	80.93126	100.00000	100.00000				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	97.60803	103.67806	96.87238				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.58073	100.00000	3.55390				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	26.13169	100.56844	25.93487				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	26.70658	100.63477	26.50531				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	27.08960	100.67892	26.88536				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	15.75426	101.20949	15.63624				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.46757	101.34649	16.34406				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	17.41660	101.52904	17.28576				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	12.18985	108.27946	12.10274			3,464,942,720,000.00	32,000,000	20,146,000.00	
AIR02	On 30/04/2023	Spot Bond	124.59492	12.83688	124.59492	12.73482			655,493,874,120.00	5,261,000	1,787,000.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	32.34037	100.00000	32.10071				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	20.06775	115.64616	19.91655				0.00	0	8,900,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	30.91583	100.00000	30.68673				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.20989	100.00000	15.10858				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.56733	154.79211	4.52323			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	40.19531	129.92747	39.86321			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	89.84263	101.15622	89.17694			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.41976	99.92565	11.33518			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	13.13605	112.23984	13.03995			0.00	0	8,398,000.00
BAW12	On 17/04/2015	Spot Bond	101.18527	20.49917	101.18527	20.34565			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.44766	101.23711	9.37687			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	62.31859	100.00000	61.85677			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.12269	100.00000	9.05433			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	23.12328	114.82122	22.95100			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.36949	99.81750	10.29278			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	64.54481	100.11329	63.92823			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	69.77682	103.73691	69.29524			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	30.32821	99.83571	30.10379			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	35.36989	105.24488	35.12426			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	14.26343	111.52726	14.15961			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	57.24912	100.88946	56.81672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	104.32215	18.89109	104.32215	18.74572				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	88.29070	99.81811	87.07193				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	21.36464	102.00706	21.20349				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	21.34872	101.95171	21.18777				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.02564	99.81798	14.91447				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	21.25818	101.94160	21.09792				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.25540	104.59763	14.14544				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	20.55477	99.81335	20.40272				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	20.55477	99.81335	20.40272				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	17.35406	99.81340	17.22568				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.94050	101.35805	17.80594				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	18.87674	102.22265	18.73408				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	21.36464	102.00706	21.20349				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	18.18765	102.70168	18.04962				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.48977	102.35327	12.39527				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.69151	99.82359	14.58281				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.69287	99.81671	14.58417				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.69287	99.81671	14.58417			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	32.35011	99.82722	32.11074			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	97.77882	99.86832	97.05001			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.83845	97.82330	19.69430			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.75713	103.70924	13.65183			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	15.08044	99.79214	14.96889			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.99631	100.04409	12.89996			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.66982	99.77076	1.65747			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.62432	92.33087	12.53723			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	61.36994	99.87024	60.78491			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.97170	99.83486	18.83132			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.06398	99.06007	9.99003			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.68372	99.81958	0.67866			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	22.09065	104.16088	21.92090			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	20.13151	103.97505	19.97705			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	17.38056	106.00425	17.24489			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.91981	99.75847	14.80948			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.28136	99.75846	0.27928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.14318	100.00000	100.00000	0.14108			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.95129	100.00000	100.00000	6.91180			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.47380	100.00000	100.00000	21.31467			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.54357	100.00000	100.00000	19.39875			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.06393	100.00000	100.00000	11.97453			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.08277	100.00000	100.00000	11.99223			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.58587	100.00000	100.00000	14.47778			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.63840	100.00000	100.00000	12.54475			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	101.69565	100.20198	100.89335				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	32.56337	102.32067	32.31708				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	20.17191	102.37811	20.01926				0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085				0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075				0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			800,000,000,000.00	8,000,000	2,000,000.00	
BD0202	On 31/12/2018	Spot Bond	169.54509	2.15758	169.54509	2.13574				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.38766	150.32167	10.30962				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	12.00725	150.48996	11.91697				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	105.72100	10.40026	105.72100	10.32777			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	39.55105	101.02420	39.25197			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	89.97502	101.68745	89.09153			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	55.36886	100.66680	54.95149			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	56.35282	100.64029	55.92812			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	89.85349	104.00756	88.95674			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	57.41090	100.90417	56.97722			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	97.83805	101.68177	97.09678			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.67187	100.33377	8.60742			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	31.00825	100.06919	30.77832			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	34.19486	100.00000	33.93862			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	75.27139	100.00000	74.83034			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.45201	101.11913	12.35882			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.50141	101.12772	12.40783			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.64955	101.15348	12.55485			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.14298	101.23934	13.04451			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.63576	101.32517	13.53352			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.01229	101.56516	14.89948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.99594	100.00000	5.95150				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.01287	100.93890	9.93805				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.36172	100.99127	10.28426				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.51114	101.01372	10.43255				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.56094	101.02120	10.48197				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.15800	101.11093	11.07449				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.95275	101.23048	11.86320				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.75272	100.00000	3.72491				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.75272	100.00000	3.72491				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	10.00945	100.10441	9.93520				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.65030	100.11338	10.57130				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.82507	100.11583	10.74476				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	14.83732	107.76177	14.73170				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.34932	100.12316	11.26512				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	12.28120	100.13609	12.19007				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.69189	100.00000	2.67194				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.69189	100.00000	2.67194				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond	110.26280	35.13444	110.26280	34.87966			0.00	0	2,833,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	7.70221	100.53667	7.97645			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	70.49396	96.69296	70.10122			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	50.20549	99.18162	50.20546			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455		400,000,000,000.00		4,000,000	1,000,000.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936		111,400,000,000,000.00		114,000,000	1,000,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	13.76147	100.49749	13.65789			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.38876	100.00000	6.34088			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	6.70838	100.60117	6.65784			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	13.77946	100.49926	13.67574			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.07621	100.52855	13.97023			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	14.61541	100.58172	14.50532			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	16.85764	100.80214	16.73041			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.06141	101.17004	12.96252			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	93.88841	100.10916	92.48573			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	90.59862	100.17136	89.71483			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	64.53705	100.07370	64.05848			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	82.62331	100.27042	82.09482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.30797	100.00000	9.23900			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	34.94742	112.83919	34.68924			0.00	0	3,300,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	18.41356	121.22515	18.26952			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.96269	101.55684	13.85778			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	39.16508	100.95576	38.86910			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	18.25813	108.79348	18.12716			0.00	0	8,300,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	16.39893	109.29382	16.28085			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.57657	101.38676	10.49634			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.55061	110.62195	11.46663			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	19.61697	100.52977	19.46928			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.76726	105.82127	13.67069			0.00	0	2,300,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	9.89683	100.81182	9.75703			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	10.87400	105.70562	10.79821			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.51663	100.97754	15.39933			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.75587	100.26196	11.66855			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.07810	123.26011	11.98290			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.77303	119.72199	11.68235			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	123.54995	13.93104	123.54995	13.82040		15,592,003,690,000.00	126,200,000	33,343,000.00	
CGR10	On 08/12/2016	Spot Bond	100.40002	16.43126	100.40002	16.30906		0.00	0	0.00	
CGR11	On 28/03/2016	Spot Bond	107.22537	22.31611	107.22537	22.15790		0.00	0	0.00	
CGR12	On 14/11/2014	Spot Bond	100.86678	27.99501	100.86678	27.78361		0.00	0	0.00	
CGR7	On 22/07/2014	Spot Bond	102.24997	44.39274	102.24997	44.05718		0.00	0	0.00	
CGR8	On 22/07/2015	Spot Bond	102.59156	27.93695	102.59156	27.72513		0.00	0	0.00	
CIG01	On 06/06/2015	Spot Bond	100.41408	25.14118	100.41408	24.95419		0.00	0	0.00	
CLN103	On 20/03/2013	Spot Bond	100.11325	104.15441	100.11325	103.35443		0.00	0	0.00	
CLN104	On 15/06/2014	Spot Bond	100.18762	48.28694	100.18762	47.92850		200,375,240,000.00	2,000,000	1,000,000.00	
CLN108	On 20/06/2013	Spot Bond	100.07319	91.77687	100.07319	90.43946		0.00	0	0.00	
CLN110	On 31/03/2013	Spot Bond	100.00000	97.19612	100.00000	96.47077		0.00	0	0.00	
CLN111	On 31/03/2013	Spot Bond	100.00000	97.19612	100.00000	96.47077		0.00	0	0.00	
CLN112	On 31/03/2013	Spot Bond	100.00000	97.19612	100.00000	96.47077		0.00	0	0.00	
CLN113	On 31/03/2013	Spot Bond	100.00000	97.19612	100.00000	96.47077		0.00	0	0.00	
CLN114	On 20/06/2013	Spot Bond	100.07319	91.77687	100.07319	90.43946		0.00	0	0.00	
CLN115	On 20/06/2013	Spot Bond	100.07319	91.77687	100.07319	90.43946		0.00	0	0.00	
CLN116	On 31/08/2013	Spot Bond	100.53672	68.23510	100.53672	67.58088		0.00	0	0.00	
CLN117	On 20/06/2013	Spot Bond	100.07373	91.79898	100.07373	90.46124		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118	On 20/06/2013	Spot Bond	100.06833	91.57789	100.06833	90.24343			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	91.40100	100.06400	90.06918			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	83.52431	100.60353	102.98989			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	24.19624	101.15466	24.01307			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	90.64273	99.83222	89.76114			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	24.07851	101.14186	23.89625			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	63.41546	100.06829	62.80989			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	63.25224	100.06451	62.64826			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.70056	101.20948	24.51346			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	77.21418	100.61649	76.56050			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	77.21478	100.58787	76.56123			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	68.67003	100.59448	68.01131			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	91.84319	100.07482	90.50480			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	91.68844	100.07103	90.35233			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	63.57866	100.07206	62.97153			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	72.86128	106.64650	72.34699			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	98.76624	103.71200	98.03991			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN149	On 20/09/2013	Spot Bond			104.51633	70.22426	104.51633	69.73664				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond			100.85780	78.25950	100.85780	77.59200				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond			100.09542	45.85956	100.09542	45.51943				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond			100.79729	65.16771	100.79729	64.68134				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond			100.79729	65.16771	100.79729	64.68134				0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond			101.28023	90.26563	101.28023	89.61528				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond			100.83563	27.50424	100.83563	27.29659				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond			100.00000	18.67402	100.00000	18.53564				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond			100.00000	18.46897	100.00000	18.33210				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond			100.00000	43.71002	100.00000	43.38249				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond			100.00000	43.71002	100.00000	43.38249				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond			100.00000	43.71002	100.00000	43.38249				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond			100.00000	43.71002	100.00000	43.38249				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond			100.00000	43.71002	100.00000	43.38249				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond			100.00000	43.71002	100.00000	43.38249				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond			100.07575	17.97450	100.07575	17.84121				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond			100.00000	43.71002	100.00000	43.38249				0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond			100.04314	97.33432	100.04314	96.60767				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175	On 31/03/2013	Spot Bond	100.23356	97.94047	100.23356	97.20802				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	97.55046	100.08420	96.82191				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	97.55268	100.05746	96.82429				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	42.73064	100.00000	42.41399				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.98004	100.06980	13.87638				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	16.84590	100.15069	16.72090				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.56208	99.78582	11.48478				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	16.84590	100.15069	16.72090				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.12195	101.41261	13.02348				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	50.20042	100.22617	49.82766				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	51.38633	100.17009	51.00496				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.28640	108.36668	7.23458				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.40164	99.52839	13.29580				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.81053	108.34841	2.78994				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.01765	102.60151	12.92861				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195	On 15/06/2014	Spot Bond	100.25498	51.63523	100.25498	51.25172			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	16.84590	100.15069	16.72090			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	16.84590	100.15069	16.72090			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.89168	107.96614	4.85557			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.95979	107.75628	8.89376			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	16.22339	100.11142	16.10305			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	99.91409	100.00002	99.15525			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	100.44135	100.07054	99.67020			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	92.29865	100.08593	90.95348			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	66.17575	100.10498	65.68489			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	28.50814	101.25895	28.29451			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	28.58105	101.27689	28.36684			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	15.11177	105.79026	15.00639			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	29.18570	101.32709	28.93962			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	28.69561	101.30689	28.48049			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.95812	101.18509	10.87605			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.95623	101.19643	10.87417			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	15.12520	105.99233	15.01956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond	105.99233	15.12520	105.99233	15.01956				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	48.58924	107.65143	48.20476				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	49.04128	110.88445	48.64293				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.67988	104.90153	13.58513				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.65542	100.07790	12.56157				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.63281	100.08711	13.53170				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	94.03222	100.16277	92.61968				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	94.05041	100.16385	92.63757				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	28.24169	101.18605	28.03019				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	28.24169	101.18605	28.03019				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	51.78100	100.17539	51.39668				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	90.55633	101.40617	89.90318				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	90.55633	101.40617	89.90318				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	17.68944	100.16285	17.55816				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.02699	100.71861	9.95137				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.40633	100.07925	11.32175				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	26.09091	100.51081	22.01110				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN241	On 24/02/2017	Spot Bond	100.54638	10.28013	100.54638	9.56119			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	9.71336	103.07581	9.64739			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	9.71336	103.07581	9.64739			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	26.02529	100.51075	21.95755			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	26.04056	100.51227	21.97356			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	14.55706	99.62826	13.82491			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.25971	100.86363	13.54410			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	22.60506	100.17567	22.43728			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	13.99434	100.84631	13.27858			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	22.11922	99.94994	21.95538			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	22.11922	99.94994	21.95538			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	22.11922	99.94994	21.95538			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	22.11922	99.94994	21.95538			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	22.11922	99.94994	21.95538			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	22.30099	99.94850	22.13580			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.50174	99.94597	10.42395			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.50174	99.94597	10.42395			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.50174	99.94597	10.42395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN259	On 26/03/2017	Spot Bond	99.94597	10.50174	99.94597	10.42395	0.00	0	0.00			
CLN260	On 26/03/2017	Spot Bond	99.94597	10.50174	99.94597	10.42395	0.00	0	0.00			
CLN261	On 26/03/2017	Spot Bond	99.94556	10.55867	99.94556	10.48048	0.00	0	0.00			
CLN262	On 26/03/2019	Spot Bond	110.57517	13.06198	110.57517	12.96705	0.00	0	0.00			
CLN263	On 20/06/2014	Spot Bond	100.09271	45.67008	100.09271	45.33135	0.00	0	0.00			
CLN264	On 18/08/2014	Spot Bond	100.59304	37.47465	100.59304	37.19235	0.00	0	0.00			
CLN265	On 02/04/2013	Spot Bond	99.85267	93.88796	99.85267	93.19170	0.00	0	0.00			
CLN266	On 16/03/2014	Spot Bond	100.09928	43.95140	100.09928	43.62541	0.00	0	0.00			
CLN267	On 16/03/2014	Spot Bond	100.09928	43.95140	100.09928	43.62541	0.00	0	0.00			
CLN268	On 30/04/2017	Spot Bond	101.01926	9.51887	101.01926	9.44689	0.00	0	0.00			
CLN269	On 20/06/2017	Spot Bond	100.09028	12.59833	100.09028	12.50489	0.00	0	0.00			
CLN270	On 24/02/2017	Spot Bond	100.79299	13.55339	100.79299	12.83704	0.00	0	0.00			
CLN271	On 20/06/2017	Spot Bond	100.10632	14.32548	100.10632	14.21922	0.00	0	0.00			
CLN272	On 20/06/2017	Spot Bond	100.07520	10.63991	100.07520	10.56101	0.00	0	0.00			
CLN273	On 20/06/2017	Spot Bond	100.07467	10.58232	100.07467	10.50384	0.00	0	0.00			
CLN274	On 20/06/2017	Spot Bond	100.07203	10.64038	100.07203	10.56148	0.00	0	0.00			
CLN275	On 22/05/2017	Spot Bond	100.58176	8.73325	100.58176	8.66746	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276		On 24/05/2017	Spot Bond	100.62464	10.10709	100.62464	10.53999		0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	100.62450	10.08165	100.62450	10.51433		0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	100.07182	10.61734	100.07182	10.53861		0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	100.10367	25.65338	100.10367	25.46310		0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	100.32695	9.30968	100.32695	10.92877		0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	100.05044	22.39553	100.05044	22.22949		0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	99.94992	22.04437	99.94992	21.88109		0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	100.07255	17.32805	100.07255	17.19956		0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	100.08473	11.67653	100.08473	11.58994		0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	100.08473	11.67653	100.08473	11.58994		0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	100.08473	11.67653	100.08473	11.58994		0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	100.08473	11.67653	100.08473	11.58994		0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	100.79550	9.26159	100.79550	9.19169		0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	100.46527	8.52731	100.46527	8.46385		0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	99.93367	11.81188	99.93367	11.72440		0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	99.93367	11.81188	99.93367	11.72440		0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	99.93449	11.69799	99.93449	11.61135		0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	99.84728	11.56760	99.84728	11.48200		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN294	On 26/06/2017	Spot Bond	99.93449	11.69799	99.93449	11.61135			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.65279	99.84633	11.56656			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.69619	100.08705	1.68361			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.56760	99.84728	11.48200			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.59628	99.84728	11.51046			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.65279	99.84633	11.56656			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.30924	100.00000	6.26249			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.42561	100.00000	6.37799			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.69626	100.08579	1.68368			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.70159	100.00000	1.68898			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.70159	100.00000	1.68898			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.70159	100.00000	1.68898			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.97391	100.00000	0.96461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	100.00000	0.97391	100.00000	0.96461			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	0.94635	100.00000	0.93381			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	20.23270	100.00000	20.09718			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	20.23270	100.00000	20.09718			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.71630	35.42491	0.71437			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	89.81734	156.72722	88.81896			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	102.89827	100.26956	102.07949			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	102.84967	100.26726	102.03129			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	151.95383	100.00000	154.74849			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	139.83439	156.52494	138.24658			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	102.80107	100.26496	101.98310			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	95.92914	154.89181	97.37795			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	87.51231	100.90305	86.89996			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	87.51231	100.90305	86.89996			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.06916	164.96027	5.01116			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	92.40528	98.96405	91.76921			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	92.42370	98.95402	91.78756			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	102.84967	100.26726	102.03129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59	On 07/03/2013	Spot Bond	100.26726	102.84967	100.26726	102.03129			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.88326	100.00000	15.76555			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00052	100.00000	0.00051			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00052	100.00000	0.00051			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	95.35751	102.57148	94.66290			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.04189	127.81539	8.96855			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00009			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00010	150.48996	0.00010			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.98526	80.28000	20.88385			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.03735	80.11138	20.93585			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.67496	101.51920	11.58727			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.67496	101.51920	11.58727			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.82601	100.07895	12.73090			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	12.18951	100.07296	12.09912			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.92842	100.07419	10.84739			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	87.93384	101.51807	87.09091			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	11.04314	100.07839	10.96125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.76381	101.17107	9.69069	0.00	0	0.00	0	0.00	
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.94393	100.00000	0.93111	0.00	0	0.00	0	0.00	
COJ02	On 15/09/2016	Spot Bond	112.14249	19.63571	112.14249	19.49137	0.00	0	0.00	0	0.00	
COJ03	On 26/04/2013	Spot Bond	102.77374	93.84545	102.77374	93.17217	0.00	0	0.00	0	0.00	
COJ04	On 05/06/2018	Spot Bond	104.83082	11.45239	104.83082	11.37311	0.00	0	1,541,000.00	0	0.00	
COJ05	On 05/06/2023	Spot Bond	123.34967	12.29046	123.34967	12.19351	0.00	0	341,747,000.00	0	0.00	
COJ06	On 09/12/2015	Spot Bond	109.68398	19.78022	109.68398	19.63818	0.00	0	100,000.00	0	0.00	
COJ07	On 23/03/2021	Spot Bond	116.79754	13.73906	116.79754	13.63472	0.00	0	3,779,000.00	0	0.00	
CPL002	On 29/11/2014	Spot Bond	100.46415	30.75296	100.46415	30.52662	0.00	0	0.00	0	0.00	
CPL003	On 28/02/2017	Spot Bond	100.49279	9.35385	100.49279	9.28574	0.00	0	0.00	0	0.00	
CPL005	On 01/03/2015	Spot Bond	100.39083	22.03423	100.39083	21.87038	0.00	0	0.00	0	0.00	
CPL007	On 01/08/2015	Spot Bond	100.94063	19.94418	100.94063	19.79348	0.00	0	0.00	0	0.00	
CPL010	On 25/02/2013	Spot Bond	100.39538	49.90135	100.39538	99.18159	0.00	0	0.00	0	0.00	
CPL011	On 08/03/2013	Spot Bond	100.24848	97.06741	100.24848	96.29723	0.00	0	0.00	0	0.00	
CPL012	On 09/05/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644	0.00	0	0.00	0	0.00	
CPL013	On 28/05/2013	Spot Bond	100.00000	79.86871	100.00000	100.00000	0.00	0	0.00	0	0.00	
DENG31	On 02/04/2013	Spot Bond	100.00000	96.10605	100.00000	95.39239	0.00	0	0.00	0	0.00	
DENG42	On 03/04/2013	Spot Bond	101.22658	95.58565	101.22658	94.86979	0.00	0	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	100.00000	14.96975	100.00000	14.85881			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	102.20961	6.86000	102.09413			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	87.51088	100.00000	86.90176			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	43.98082	102.15380	43.64864			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	24.59182	102.26580	24.40591			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	62.87088	102.03232	62.39654			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	68.89522	105.76710	73.22081			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	17.62995	127.91650	17.48686			0.00	0	16,962,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.63579	116.63462	8.57028		15,862,308,320,000.00	136,000,000	48,279,000.00	
DV23	On 27/02/2023	Spot Bond	119.62218	13.29947	119.62218	13.19820		38,757,586,320,000.00	324,000,000	102,200,000.00	
E170	On 01/08/2020	Spot Bond	146.45461	9.94022	146.45461	9.85011			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	17.53517	104.01633	17.40058			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	25.84053	100.57434	25.64806			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	10.52572	100.62205	10.44729			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.28613	100.65378	4.25419			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.74446	100.68546	1.73145			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	12.37524	128.03785	12.27471			0.00	0	20,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.67500	117.84404	1.67500	117.79778			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.32502	104.49020	2.30829			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.77109	117.22671	9.69667		340,309,139,130.00	2,903,000	1,001,000.00	
EMM02	On 11/03/2021	Spot Bond	117.96601	13.99111	117.96601	13.88401		224,725,249,050.00	1,905,000	635,000.00	
EMM03	On 04/05/2024	Spot Bond	108.44717	12.15100	108.44717	12.06407		0.00	0	0.00	
EPF001	On 19/08/2015	Spot Bond	100.61804	19.14881	100.61804	19.00452		0.00	0	0.00	
EPFC02	On 07/11/2013	Spot Bond	100.74391	56.28540	100.74391	55.86083		0.00	0	0.00	
EPFC04	On 21/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395		0.00	0	0.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000	39.56262	100.00000	39.26944		0.00	0	0.00	
EQ186U	On 12/03/2013	Spot Bond	100.00000	101.31151	100.00000	100.51795		0.00	0	0.00	
EQ187U	On 21/02/2014	Spot Bond	100.00000	51.71606	100.00000	51.32853		0.00	0	0.00	
EQ188U	On 25/04/2013	Spot Bond	100.00000	88.42254	100.00000	87.80130		0.00	0	0.00	
EQ189U	On 15/05/2013	Spot Bond	100.00000	84.42722	100.00000	83.86059		0.00	0	0.00	
EQS01	On 18/11/2014	Spot Bond	124.62183	29.20134	124.62183	28.96049		0.00	0	0.00	
EQS02	On 01/07/2015	Spot Bond	105.65441	25.88695	105.65441	25.70560		0.00	0	0.00	
EQS04	On 22/09/2015	Spot Bond	106.40064	19.29581	106.40064	19.14470		0.00	0	0.00	
EQS05	On 25/04/2017	Spot Bond	101.27791	10.45535	101.27791	10.37699		0.00	0	0.00	
ERS3A8	On 17/11/2014	Spot Bond	100.72291	27.27112	100.72291	27.06545		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	100.66122	37.95578	100.66122	37.66967				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	6.92891	100.64003	6.87670				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	38.47604	100.73714	38.18582				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	7.68404	100.71039	7.62610				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	78.18614	100.58516	77.51491				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	37.59789	100.60896	37.31462				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	19.33074	100.62801	19.18508				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	78.19329	100.58802	77.52198				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.37451	100.58833	6.32649				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	6.67698	100.61654	6.62667				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	21.69988	107.62781	21.54642				0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	11.92262	115.04070	11.83366				0.00	0	262,505,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	8.77929	123.79417	8.70945			5,694,531,820,000.00	46,000,000	270,660,000.00	
ES26	On 02/04/2026	Spot Bond	101.89369	10.72141	101.89369	10.64889				0.00	0	50,013,000.00
ES33	On 15/09/2033	Spot Bond	8.63000	92.58297	8.69500	91.95201				0.00	0	912,470,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	19.18776	100.52379	16.56820				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	60.43137	101.23849	59.97859				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC04	On 14/03/2013	Spot Bond	100.14918	95.54340	100.14918	94.79785			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.84209	100.00000	10.76084			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.55079	100.00000	10.47173			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	78.79446	100.72700	78.11338			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	78.85390	100.75346	78.17218			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	79.04408	100.83807	78.36028			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	79.15104	100.88562	78.46606			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	36.68787	106.83968	36.42853			0.00	0	14,257,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.40141	102.29365	10.33082			0.00	0	1,877,000.00
FRB08	On 10/06/2016	Spot Bond	100.22508	13.27028	100.22508	13.17174			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.58568	100.22502	9.51450			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.98006	101.16350	10.89785			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01845	101.09860	0.01831		909,887,400,000.00	9,000,000	3,000,000.00	
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.35882	109.77327	13.26283			0.00	0	3,247,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.40785	98.22086	10.33195			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	58.10008	100.00000	57.69624			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	88.47288	215.70757	87.18575			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	75.24981	105.50847	74.78043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.63324	127.58470	2.61112				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.93613	273.62971	2.89469				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.73239	149.98730	2.70730				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.34438	199.45863	2.31780				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	25.02695	121.07209	24.83137				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.39049	100.00000	30.18693				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.39049	100.00000	30.18693				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.74262	52.69690	3.72962				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.52215	33.20196	3.51386				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.79461	31.98407	3.78596				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	56.96559	100.00000	56.10545				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	44.02656	100.55103	43.73197				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	88.17913	101.09338	87.55968				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	13.85328	100.83125	13.13736				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	48.38654	100.12935	48.02755				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	44.67513	100.07866	44.34383				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.55067	100.80714	12.83451				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC106	On 24/02/2017	Spot Bond	100.80714	13.55067	100.80714	12.83451			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	11.55243	100.52930	11.46642			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.37094	100.79281	12.65463			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.59841	100.08975	12.50498			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	102.72140	100.50743	101.07408			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	17.32955	100.15766	17.20095			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	11.10120	100.07580	11.01888			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	12.04563	100.08460	11.95630			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	46.21428	100.10209	45.87150			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.73027	98.00000	9.64877			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.43597	100.00000	9.35539			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	17.16084	100.15523	17.03349			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	12.02213	100.08737	11.93297			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	14.20999	100.10732	14.10458			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	15.18855	100.11620	15.07588			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.52689	100.08283	11.44141			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.52174	102.36455	12.42699			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	16.55834	100.12857	16.43549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC124	On 20/06/2017	Spot Bond	100.08579	11.84937	100.08579	11.76150				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.25431	100.00000	7.19237				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.72402	100.10168	12.62964				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.94155	100.12161	14.83071				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.63242	100.09179	11.54615				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.32921	100.09811	12.23776				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	14.25663	100.11547	14.15088				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	13.31621	100.10701	13.21743				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.82547	100.12057	14.71548				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.66123	100.12805	15.54505				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	14.22180	100.11516	14.11631				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.81546	100.11151	13.71298				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	12.50340	100.09968	12.41066				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	12.29437	100.09779	12.20319				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	15.12728	100.12327	15.01506				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.95316	100.12172	14.84223				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.47721	100.11745	14.36981				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC141	On 20/09/2017	Spot Bond	100.12348	15.15051	100.12348	15.03811			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	13.02593	100.10439	12.92931			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.67888	100.09221	11.59227			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	10.00633	100.07700	9.93213			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.81213	100.12940	15.69481			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	32.73990	100.09221	32.49709			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	20.60965	100.10419	20.45678			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	12.70130	100.72629	11.98428			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	20.10406	100.09926	19.95494			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.93557	100.08547	10.85448			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.35191	98.00000	1.34059			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	11.05172	100.08652	10.96976			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	10.13411	100.07817	10.05896			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.44773	100.08103	10.37025			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.52520	100.10890	13.42487			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	58.39401	100.20368	57.83575			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	39.49214	100.21459	39.19892			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	60.99493	100.20368	60.41180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC160	On 12/06/2014	Spot Bond	100.19795	39.39962	100.19795	39.10713				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.69666	100.07944	1.68408				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.69550	100.38297	0.69033				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.94865	100.00000	0.93638				0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	53.23892	100.00000	52.35534				0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	53.23892	100.00000	52.35534				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	44.44093	100.57737	44.14350				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	40.83590	101.33365	40.52969				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	23.97415	100.08266	23.79636				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	18.67401	100.08218	18.53552				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	59.02542	101.28616	58.58298				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.87039	98.45245	10.79094				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	87.37554	101.29693	86.54218				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	43.96431	100.06887	43.63831				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.88165	101.11641	9.80770				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.45095	115.36587	5.40995				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.34881	100.08387	13.24980				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	100.08483	13.45109	100.08483	13.35133			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.17551	115.54905	4.14407			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	30.43146	113.64754	30.24217			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.83138	115.36587	3.80257			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.55225	117.71276	5.50982			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.98316	118.00209	9.91941			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.91682	101.27177	10.83500			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.65397	100.00000	20.50092			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	20.28668	100.20020	20.13608			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	18.47662	100.17418	18.33948			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.51915	4.73000	108.44975			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	18.70151	100.17741	18.56270			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	12.03038	100.07144	11.94118			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	13.28061	100.08326	13.18212			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	34.77528	100.11237	34.51732			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.96240	100.09907	14.85143			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.53063	100.09502	14.42286			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	99.54816	100.06298	98.78391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC91	On 20/03/2013	Spot Bond	100.06521	99.55743	100.06521	98.79309				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	99.59534	100.06023	98.83076				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	99.68935	100.06131	98.92403				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.59646	100.08049	11.51046				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	17.57698	100.16123	17.44654				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.58493	100.08038	11.49903				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	25.88106	97.80179	25.69304				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	18.15051	100.16949	18.01581				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	13.92891	100.83728	13.21305				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	81.69335	99.94942	80.96424				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	82.62884	101.49845	81.88232				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	81.80716	99.46188	81.07986				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	82.34187	103.49133	81.58642				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	82.18149	97.69123	81.46126				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	81.68969	100.87998	80.95522				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	81.94574	101.02852	81.20812				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	82.26016	101.21079	81.51864				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On 02/08/2013	Spot Bond	101.32512	82.45749	101.32512	81.71353			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	19.05030	144.28965	18.87476			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	67.07479	100.90946	66.42963			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	39.93279	103.60434	39.62737			0.00	0	600,000.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	20.80593	101.69223	20.64942			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	15.35804	103.43851	15.24074			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.47716	102.25429	9.40552			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	7.79687	101.76484	7.73752			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.33111	100.00000	14.24970			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.03567	261.70847	2.99409			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.93805	273.38978	2.89661			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.07956	256.75899	3.03792			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.39493	123.65104	2.37589			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.30948	101.04016	7.25482			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.64776	123.78317	2.62603			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.17734	101.29456	13.07856			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.26270	101.45459	11.17816			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	82.07822	101.10626	81.33895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	100.92257	7.18398	100.92257	7.12970				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	64.00913	100.00005	63.53479				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.30094	98.38735	2.28517				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	96.31197	101.21006	95.58351				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	99.24257	100.00000	98.48498				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	82.54804	100.42877	98.38896				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.78774	100.00000	0.78183				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.53987	104.97509	13.89357				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	98.71274	100.28475	97.14992				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	96.64464	100.19981	95.14736				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.89293	100.80772	6.84090				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.47180	101.07593	18.33360				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.61196	100.44759	9.54044				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	43.98763	100.17395	43.66115				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.70321	100.76967	16.57857				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	39.61632	100.98200	39.32017				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	80.05399	100.85889	79.34706				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	102.64440	13.49062	102.64440	13.38830				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	57.85659	100.85054	57.42459				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.80981	108.09035	2.78915				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.39536	101.11747	1.38480				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	61.46626	100.16642	61.01008				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	37.24098	107.16699	36.97707			17,361,052,380,000.00	162,000,000	81,000,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	27.58092	108.33117	27.38375				0.00	0	1,457,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	15.38475	107.16932	15.27573				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	13.28845	109.08100	13.19293				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	13.33817	117.62764	13.23686				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.82379	108.91524	10.74608				0.00	0	1,300,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.03948	118.59653	10.95507			23,719,306,000.00	200,000	100,000.00	
FRX31	On 21/02/2031	Spot Bond	109.40010	8.76787	109.40010	8.70470				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.04175	86.57971	11.97056				0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	14.15471	100.55204	16.63374				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	16.14687	101.32185	16.02581				0.00	0	5,000,000.00
GFC03	On 10/04/2015	Spot Bond	101.40666	21.27267	101.40666	21.11305				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.80062	107.64302	14.69593				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On 27/02/2013	Spot Bond	100.00000		108.60491	100.00000	107.72432			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000			0.00	0	12.00
GPT12	On 28/02/2013	Spot Bond	100.00000		99.18478	100.00000	98.38275			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860		99.18172	100.37860	98.37673			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000		85.08159	100.00000	84.49074			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737		94.14151	98.75737	93.42758		395.029,480,000.00	4,000,000	1,000,000.00	
GRA302	On 17/05/2013	Spot Bond	100.00000		81.83857	100.00000	81.29176			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000		85.88235	100.00000	85.28037			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000		88.80779	100.00000	88.16425			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000		87.74038	100.00000	87.11217			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000		84.68677	100.00000	84.10138			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000		83.52403	100.00000	82.95455			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169		7.93609	101.20169	7.87665			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032		9.85810	101.57032	9.78403			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455		8.06785	100.58455	8.00775			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878		8.22504	100.59878	8.16377			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628		8.52885	100.62628	8.46530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.23359	100.00000	2.21636			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.90580	100.66039	8.83941			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.42896	100.70773	9.35865			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	31.84698	100.25900	31.61044			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	11.70822	101.08226	11.61964			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	15.81203	101.25499	15.69355			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.82796	100.11004	11.74023			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	27.59637	101.64234	27.38888		81,313,872,000.00	800,000	400,000.00	
GRT06	On 11/12/2017	Spot Bond	100.23736	9.59402	100.23736	9.52278			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.17992	99.99999	12.08965			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	20.51540	101.18024	20.36176			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.49190	100.20054	9.42143			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/03/2013	Spot Bond	101.50868	52.45776	101.50868	52.45772			0.00	0	0.00
HMS1B3	On 19/03/2013	Spot Bond	101.50868	52.45776	101.50868	52.45772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00044	100.00000	50.00040				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	79.08811	100.00000	78.62471				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	85.24589	101.18125	84.45376				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	20.74542	101.21718	20.59002				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	20.96636	107.10005	20.80122				0.00	0	0.00
HMS1C2	On 19/03/2013	Spot Bond	101.59173	52.58497	101.59173	52.58493				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	85.30912	101.22625	84.51611				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	21.05680	101.28016	20.89897				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	18.80063	117.06290	18.64045				0.00	0	0.00
HMS1D2	On 19/03/2013	Spot Bond	101.69896	52.74938	101.69896	52.74934				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	85.42293	101.30724	84.62833				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	21.45678	101.36111	21.29585				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	19.68337	114.94363	19.51834				0.00	0	0.00
HMS1E2	On 19/03/2013	Spot Bond	102.07916	53.33057	102.07916	53.33052				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	85.57463	101.41519	84.77792				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	21.94512	101.46001	21.78037				0.00	0	0.00
HMS1F2	On 19/03/2013	Spot Bond	102.24978	53.68706	102.24978	53.68702				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G2	On 19/03/2013	Spot Bond	102.77072	54.53548	102.77072	54.53545			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.71904	120.49879	8.65116			0.00	0	39,972,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.89413	278.97229	2.85276			0.00	0	94,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.89034	279.46415	2.84898			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.95071	109.78196	8.88603			0.00	0	29,100,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.92726	110.08516	8.86261			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.16000	112.78227	1.16000	112.74277			0.00	0	586,612,000.00
I2038	On 31/01/2038	Spot Bond	1.84000	111.59886	1.84000	111.55354		11,040,000,000.00		6,000,000	335,700,000.00
I2050	On 31/12/2050	Spot Bond	1.95000	118.42827	1.95000	118.37911			0.00	0	377,500,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	25.53413	94.50000	25.39490			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	28.90196	111.10415	28.69109			0.00	0	234,000.00
IBL12	On 12/03/2013	Spot Bond	100.38955	102.40037	100.38955	101.59530			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	22.94797	101.98179	22.77491			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	22.25251	100.56090	22.08678			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	88.12312	99.93156	86.88847			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	65.55230	100.23834	65.06549			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	44.16151	100.38793	43.83313			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	49.98381	104.99431	49.63545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond	110.23108	19.09015	110.23108	18.95175			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	14.05476	114.54738	13.94967			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	45.93163	103.99743	45.61571			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	39.90019	101.06758	39.60170			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	37.37339	100.58995	37.09186			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	30.59877	111.22906	30.36760			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	12.35341	108.02289	12.26531			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	26.96741	100.81617	26.76386			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.17737	100.86946	10.10052			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.59813	123.12082	3.56963			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.32017	127.68743	2.30125			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	21.59330	99.85267	21.43349			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.93759	99.84531	9.86405			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	12.51882	108.72274	12.42956			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	22.49164	100.33316	22.32447			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	10.41728	100.11008	10.34001			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	14.44891	100.65809	14.34000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	102.66026	9.79884	102.66026	9.73215			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.33973	99.50921	8.28410			0.00	0	100,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	90.83333	100.00000	90.21542			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00150	100.00000	0.00149			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	23.08972	100.89947	22.93479			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	23.08972	100.89947	22.93479			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.91673	101.97863	8.85604			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.75605	100.89947	8.69730			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.83589	100.90751	15.71759			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.60100	100.84756	15.48452			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.82750	99.83295	15.71039			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	21.17197	114.58662	21.01449			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	30.94480	99.86601	30.71576			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	30.94480	99.86601	30.71576			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.75528	100.72296	9.68171			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.74233	100.00000	8.67754			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	83.85969	101.81841	83.08603			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	80.48828	101.39919	79.77031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN03E	On 13/08/2013	Spot Bond	101.19088	78.86937	101.19088	78.18127			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	29.03658	103.56174	28.83645			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	65.66906	100.41740	65.05369			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	55.24938	100.58388	54.83321			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	89.17737	101.41671	88.57333			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	17.13728	101.24311	17.00744			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	67.34317	100.00000	66.97248			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	99.72952	98.99412	98.92678			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	97.87857	98.88812	97.10606			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	96.09865	98.78695	95.35462			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	94.38575	98.68599	93.66864		394,743,960,000.00	4,000,000	1,000,000.00	
IND313	On 26/03/2013	Spot Bond	100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND316	On 16/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.63628	100,000.00000	0.60466			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857		400,000,000,000.00	4,000,000	1,000,000.00	
IND321	On 21/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	85.48009	100.00000	84.88372			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	84.29561	100.00000	83.71560			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.52403			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	83.33333	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
IND334	On 20/08/2013	Spot Bond	100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	70.64357	100.00000	70.24225			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	69.71070	100.00000	69.31468			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	68.79015	100.00000	68.39936			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	67.88176	100.00000	67.49613			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	66.85828	100.00000	66.47846			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	66.10080	100.00000	65.72529			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	65.22793	100.00000	64.85737			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	64.36657	100.00000	64.00091			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	62.67784	100.00000	62.32177			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	61.85016	100.00000	61.49880			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	61.03342	100.00000	60.68669			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	60.22745	100.00000	59.88531			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	59.43213	100.00000	59.09451			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	58.64732	100.00000	58.31415			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	57.87286	100.00000	57.54409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND351	On 17/12/2013	Spot Bond	100.00000	57.10864	100.00000	56.78421			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	81.80018	100.81810	81.06288			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	81.66189	100.00000	80.96591			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	84.39045	100.70818	83.82587			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	18.15272	101.98370	18.01582			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	17.94026	106.31357	17.79986			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	17.24805	104.39662	17.11523			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	50.00001	100.00000	99.45504			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.71584	99.99991	9.64384			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	99.18478	100.00000	104.11355			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	34.45934	100.36848	34.20314			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.32183	100.00021	11.23793			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	99.80292	100.00000	99.03323			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.58084	6.50000	102.52678			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	93.45684	101.36114	92.75609			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	91.16439	101.10456	90.49735			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.73421	100.08473	11.64718			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	29.35844	101.44140	29.13808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING168	On 07/03/2013	Spot Bond	100.25042	102.56788	100.25042	101.75188				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	97.31744	100.25042	95.80120				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	99.54296	100.08567	98.77467				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	99.33346	100.07206	98.56885				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	99.18172	100.37849	103.65464				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	98.38966	100.38408	99.46657				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	65.45557	100.38408	66.43513				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	99.18171	100.37919	103.66447			1,405,308,660,000.00	14,000,000	7,000,000.00	
ING177	On 28/02/2015	Spot Bond	100.00000	16.65558	100.00000	16.53483				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.65957	100.00000	10.58229				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	93.18620	100.27920	91.84517				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	89.54415	100.08647	88.22632				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	90.02409	100.00000	89.13861				0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	87.78135	100.00000	86.75666				0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	88.58843	100.00000	87.96457				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	51.98493	100.00000	51.59097				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	51.98493	100.00000	51.59097				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING194	On 11/02/2014	Spot Bond	100.00000	52.05333	100.00000	51.62490			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	52.13478	100.00000	51.66527			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	87.52889	100.90615	86.91641			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	57.36299	100.92542	56.92959			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	57.36299	100.92542	56.92959			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	59.83378	101.29332	59.38527			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	47.70341	100.00000	50.31177			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	31.58162	102.06095	31.34328			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	24.29708	101.68471	24.11227			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	67.35683	100.42003	66.85581			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	20.81257	101.24581	20.65662			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.82933	101.27443	12.73317			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.64270	101.29354	9.57041			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.96639	107.00679	13.86808			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	48.49763	105.51634	48.15825			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.55058	17.31462	100.55058	17.18567			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.27223	111.16948	14.16804			0.00	0	16,867,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	34.17961	100.64446	33.93039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On 22/06/2015	Spot Bond	100.00026	23.77911	100.00026	23.60289				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	23.85675	106.83400	23.68904				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.73853	100.08056	10.65890				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	7.71521	100.38986	9.56868				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.53035	117.02647	2.51109				0.00	0	4,694,000.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.17457	129.51692	3.14775				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	65.45357	100.38643	66.43317				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.75213	99.81973	8.68738				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.38417	101.53934	8.32118				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.29247	101.19270	8.23036				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.28739	100.25130	0.28526				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.79755	99.94061	8.73239				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	59.12646	100.95973	58.68455				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.33989	92.45654	2.32460				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.26805	95.34778	2.25287				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	54.71542	100.52241	54.30349				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	101.01471	103.46133	100.23726				0.00	0	10,000,000.00

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	97.45758	99.88087	96.73107		3,995,234,800,000.00	40,000,000	10,000,000.00	
IV08	On 30/04/2018	Spot Bond	114.89453	16.83199	114.89453	16.70583		0.00	0	0.00	
IV09	On 30/04/2018	Spot Bond	101.30356	10.13737	101.30356	10.06053		0.00	0	0.00	
IV19A	On 31/03/2028	Spot Bond	129.51692	3.14088	129.51692	3.11434		0.00	0	933,000.00	
IVA208	On 23/02/2013	Spot Bond	100.00000	50.00002	100.00000	99.72678		0.00	0	0.00	
IVA229	On 19/07/2013	Spot Bond	100.00000	71.70923	100.00000	71.28906		0.00	0	0.00	
IVA234	On 23/08/2013	Spot Bond	100.00000	67.09559	100.00000	66.72761		0.00	0	0.00	
IVA308	On 21/02/2013	Spot Bond	99.06633	50.23456	99.06633	50.23452		0.00	0	0.00	
IVA309	On 28/02/2013	Spot Bond	98.96527	99.19315	98.96527	98.39922		0.00	0	0.00	
IVA310	On 07/03/2013	Spot Bond	98.85919	97.36295	98.85919	96.59875		0.00	0	0.00	
IVA311	On 14/03/2013	Spot Bond	98.75808	95.60258	98.75808	94.86640		0.00	0	0.00	
IVA312	On 22/03/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532		0.00	0	0.00	
IVA313	On 28/03/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870		0.00	0	0.00	
IVA314	On 04/04/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148		0.00	0	0.00	
IVA315	On 11/04/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772		0.00	0	0.00	
IVA316	On 18/04/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476		0.00	0	0.00	
IVA317	On 25/04/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009		0.00	0	0.00	
IVA318	On 02/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA319	On 09/05/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.11111			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	81.47321	100.00000	80.93126			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	80.39648	100.00000	79.86871			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA336	On 05/09/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	59.20683	100.00000	58.87049			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	58.42499	100.00000	58.09309			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	57.65347	100.00000	57.32595			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	56.89214	100.00000	56.56895			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	89.43742	99.74330	88.57936			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.48074	100.81205	7.42428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On 29/04/2014	Spot Bond	101.01716	39.44857	101.01716	39.15359				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	20.34224	101.02507	20.19012				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.20746	100.00000	9.13922				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	81.80019	100.81807	81.06288				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	85.46063	100.65963	84.87609				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	82.06687	100.00000	81.32530				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	87.04796	100.00000	86.46245				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	52.63172	100.00000	52.23733				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	54.74481	100.00000	54.33912				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	15.64689	101.04078	15.52986				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.69830	100.00000	8.63312				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.25940	100.00000	28.04998				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	89.63345	100.00000	89.01099				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	89.34417	100.00000	88.72373				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	111.59531	104.62962	110.65186				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.40312	102.42188	2.38670				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.14121	101.21431	10.06439				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On 01/04/2013	Spot Bond	100.00000	97.69225	100.00000	96.96502			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	12.70935	153.49881	12.58994			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	58.36868	101.46222	57.93051			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.99446	100.47188	21.83078			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	9.90563	103.08494	9.83762			0.00	0	4,200,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.50621	101.72477	1.49603			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	10.25618	100.30391	10.17997			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	21.70075	100.60223	21.55548			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.18724	100.33330	4.15612			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	67.09559	100.00000	66.72761			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	81.55391	100.80210	80.82112			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	96.34539	98.89515	95.59674			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	59.97964	101.14527	59.53062			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	97.36035	98.95948	96.59541			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	88.96407	98.43044	88.32834			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	86.69834	100.00000	100.00000		55,000,000,000,000.00	550,000,000	450,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ030	On 11/07/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	50.20834	99.17027	50.20831			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936		168,400,000,000,000.00	684,000,000	750,000,000.00	
MBF018	On 15/04/2013	Spot Bond	101.29323	90.99214	101.29323	90.33012			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	40.90072	101.31233	40.59407			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	99.45655	100.54173	97.86106			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	44.25732	100.58073	43.93480			0.00	0	40,000,000.00
MBF027	On 07/10/2014	Spot Bond	101.30733	28.79693	101.30733	28.58104			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	20.39335	101.17095	20.24065			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.40350	99.84625	16.28075			0.00	0	20,000,000.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.96955	99.84060	8.90243			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	62.50405	100.25866	62.03459			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	58.10750	101.08567	57.67273			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	58.52921	100.00000	58.09548			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	55.63541	100.00000	55.21850			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21U	On 11/04/2014	Spot Bond	100.00000	41.65318	100.00000	41.34451			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.44595	100.00000	25.25738			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.29349	100.00000	27.08897			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.45893	100.00000	6.41106			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.76887	100.00000	15.65201			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.71476	109.95029	11.63047			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	31.88538	100.21678	31.64864			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	61.46148	100.18427	61.00527			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	25.13251	100.20050	24.94593			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	33.71673	101.34831	33.48967			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	33.76828	101.35889	33.54086			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.86506	101.41174	13.77164			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.11937	103.44664	8.06347			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.78412	103.61067	7.73045			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	16.35135	101.86568	16.24076			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.73828	104.35890	10.66380			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.81967	104.67108	10.74445			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	29.97793	106.18586	29.76823			0.00	0	59,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	100.06286	16.73715	100.06286	16.61305			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.17351	100.06556	8.11291			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.30502	110.15502	11.21372			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	21.99800	107.16233	21.84212			0.00	0	25,579,800.00
MIL01	On 31/05/2015	Spot Bond	100.44922	22.07142	100.44922	21.90719			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	12.78143	104.78971	12.69297			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	98.35373	100.42970	96.76078			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.43774	104.79935	12.35166			0.00	0	6,200,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	37.13398	110.61908	36.86399			0.00	0	400,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	20.64800	110.59153	20.49791			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.47307	115.34633	11.38681			0.00	0	2,700,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	62.96554	102.81634	62.53648			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	94.14060	98.77372	93.42657			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	89.60349	98.48888	88.95824		393,955,520,000.00	4,000,000	1,000,000.00	
MTNC14	On 26/04/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.00426	100.00000	5.95927			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15907	100.00000	0.15788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205		On 14/08/2020	Spot Bond		100.00000	6.28652	100.00000	6.23941	0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond		100.00000	6.36349	100.00000	6.31580	0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond		100.89771	5.84421	100.89771	5.80007	0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond		100.61875	5.92313	100.61875	5.87851	0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		100.62967	6.03057	100.62967	5.98512	0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		100.63509	6.08122	100.63509	6.03539	0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond		100.64159	6.14199	100.64159	6.09571	0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond		100.65787	6.29389	100.65787	6.24646	0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		100.66881	6.39514	100.66881	6.34693	0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		100.68074	6.50647	100.68074	6.45743	0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		100.69157	6.60768	100.69157	6.55786	0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		100.69687	6.65827	100.69687	6.60808	0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		100.76218	7.26495	100.76218	7.21014	0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		100.83813	7.97179	100.83813	7.91161	0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.15907	100.00000	0.15788	0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.15907	100.00000	0.15788	0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		103.67668	10.01581	103.67668	9.94672	0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond		101.36748	39.72394	101.36748	39.42598	304,102,440,000.00	3,000,000	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11B	On 27/10/2014	Spot Bond	100.92433	27.34522	100.92433	27.14090			0.00	0	100,000,000.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	25.85070	100.76441	25.65567			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.61758	100.97362	9.54488		1,946,539,154,274.00	19,277,700		5,638,500.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	15.97274	100.60434	15.85632			0.00	0	1,500,000.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.02232	100.47967	7.96391			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	23.26466	112.76469	23.09289			0.00	0	39,941,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	18.11455	100.61353	17.97958		1,609,816,480,000.00	16,000,000		2,000,000.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	14.67726	122.79495	14.56127			0.00	0	7,324,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.58798	32.99078	3.57958			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	90.02181	101.43082	89.37238			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	26.36639	108.29303	26.17899		7,796,324,514,593.68	71,992,856		81,392,856.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	20.83442	101.23516	20.67832			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.97806	101.30698	7.91824			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	48.72594	104.56520	48.38747			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	43.16120	100.00004	42.84136			0.00	0	70,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	18.62865	109.74955	18.49408		25,681,394,700.00	234,000		6,368,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.50345	100.00006	13.40338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11	On 31/03/2013	Spot Bond	119.17407	110.74019	119.17407	109.74447			0.00	0	5,500,000.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	104.25904	100.33399	103.42892			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	35.25477	100.00000	35.05449			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	44.53044	100.00000	44.27746			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	33.62013	100.00000	33.42914			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	31.87915	100.00000	31.69804			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	26.42206	100.55018	24.14192			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	102.46474	100.22266	101.66044			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	99.14346	99.94761	98.39274			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	98.82706	99.94811	98.08061			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	98.82706	99.94811	98.08061			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	98.82706	99.94811	98.08061			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.84797	99.86407	22.67886			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	21.70102	101.50309	21.53805			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	21.27278	101.36582	21.11321			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	23.96183	100.40506	23.78362			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.66236	80.20911	19.56742			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.92732	100.38119	17.79402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.52327	100.00000	14.44077				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	15.65178	101.10639	15.53465				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	16.26237	101.21257	16.14055				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.56020	101.03995	15.44381				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.58095	101.41775	13.47904				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.89753	76.11506	15.82375				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	65.55230	100.41337	64.92446				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	44.08019	100.10537	43.75322				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	44.00080	100.10374	43.67444				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.56702	99.82783	21.40744				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.18479	100.74066	9.11551				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.48938	100.07228	9.41902				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.92465	100.06803	16.79915				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.09232	101.43571	9.02407				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	23.59993	110.75661	23.42817				0.00	0	27,000.00
NED6	On 20/09/2013	Spot Bond	105.36061	69.78351	105.36061	69.29576				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	49.33866	106.42411	48.99099				0.00	0	3,133,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	101.17472	8.57836	101.17472	8.51413			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	16.54549	119.90407	16.41718			0.00	0	2,459,000.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	9.50038	108.97397	9.42354			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	95.84594	98.87170	95.10518			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	17.99112	100.47393	19.96046			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.59204	156.96491	5.53748			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.88848	115.40836	8.82162			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	95.59919	98.83767	94.86247			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	77.62837	97.39714	77.14894			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	61.61196	100.19307	61.15460			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.24482	114.59979	9.16665			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	11.47221	100.55569	11.38582			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	36.96420	100.53494	36.68589			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	83.13277	100.49411	82.58125			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	18.61394	100.52625	18.47380			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.22266	116.99821	9.14324			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	37.18362	100.56446	36.90359			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	83.27335	100.52540	82.72076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	100.54276	18.77446	100.54276	18.63310				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	9.60955	114.44931	9.52839				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	37.44169	100.59918	37.15963				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	83.46076	100.56709	82.90674				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	19.07008	100.57314	18.92645				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	83.48809	100.57316	82.93386				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	83.64742	100.58790	83.09208				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	83.83941	100.65124	83.28251				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	84.09310	100.70756	83.53425				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.48366	100.72887	8.41968				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	12.76515	100.67612	12.66891				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	68.70076	134.34526	68.10081				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	46.00954	108.59837	45.67997				0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	12.66765	125.30314	12.56649				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	97.19612	100.00000	96.47077				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.68280	134.80590	12.57495				0.00	0	14,415,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.96741	171.14853	4.91579				0.00	0	84,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	135.14144	11.60164	135.14144	11.50334			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	90.20143	101.23304	89.55024			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	40.46617	101.21485	40.16304			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	40.34524	101.18197	40.04310			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.79165	101.47481	10.71519			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	27.42654	100.95122	27.21927			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	83.22354	100.91565	82.46822			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	20.21916	101.05067	20.06792			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.44498	100.00000	15.33052			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.49520	100.00000	15.38037			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.52532	100.00000	15.41028			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.24850	100.00000	16.12810			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.05203	100.00000	16.92567			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.07409	100.00000	21.91051			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	20.12618	108.19161	19.98325			0.00	0	95,210,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.85318	100.00000	5.80932			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.18356	104.37000	16.08877			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.60200	100.00000	23.42709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.78728	100.00000	6.73699				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	94.74469	100.19068	93.31391				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	99.45294	100.38733	98.64348				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	53.03187	100.00000	52.73060				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	71.25581	100.00000	70.86357				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	49.88088	100.47782	49.88084				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			72,500,000,000,000.00	725,000,000	400,000,000.00	
PR2A1F	On 15/06/2014	Spot Bond	100.10564	44.24319	100.10564	43.91502				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	39.07982	100.09773	38.78001				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	93.45794	100.09376	92.06188				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	93.59388	100.09863	92.19572				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	64.30389	100.10500	63.68963				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	44.37881	100.10840	44.04962				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	39.07850	100.10173	38.77869				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	93.82045	100.10673	92.41880				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	64.35112	100.10663	63.73642				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1F	On 15/06/2014	Spot Bond	100.11457	44.68196	100.11457	44.35050			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	39.07692	100.10653	38.77711			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	94.22824	100.12130	92.82033			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	45.01700	100.12138	44.68305			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	39.07509	100.11212	38.77527			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	94.59073	100.13423	93.17723			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	55.50431	100.68448	55.08584			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	38.67535	116.98567	38.37799			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	31.19147	91.25497	30.99775			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.87538	40.60007	0.87272			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	5.29000	125.41576	5.31500	125.29530		73,759,898,300,000.00	943,270,000	9,165,350,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	24.37939	124.15418	24.18289			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.89071	86.87026	15.79599			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	18.72586	130.95502	18.56846			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.56897	82.70497	8.51996			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	71.89408	107.05466	71.46354			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.19000	130.57358	7.26000	129.77577		110,377,451,779,240.00	351,523,196	1,326,215,247.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	38.29047	0.78966	38.29047	0.78739			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.72516	36.16829	0.72317			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.47455	186.67938	217.38341	183.91244			0.00	0	567,000,000.00
R197	On 07/12/2023	Spot Bond	0.97000	286.45049	0.97000	286.35478			0.00	0	114,787,000.00
R201	On 21/12/2014	Spot Bond	5.18500	107.68567	5.20500	107.60439		5,579,060,000,000.00	076,000,000	1,043,621,616.00	
R202	On 07/12/2033	Spot Bond	1.78000	213.26094	1.78000	213.17557		206,480,000,000.00	116,000,000	1,171,635,000.00	
R2023	On 28/02/2023	Spot Bond	6.71000	107.42958	6.75000	107.06937		26,235,730,950,000.00	909,945,000	2,790,373,000.00	
R203	On 15/09/2017	Spot Bond	5.74500	113.61491	5.76000	113.49867		29,179,883,355,000.00	079,179,000	6,928,192,000.00	
R204	On 21/12/2018	Spot Bond	6.02500	111.01067	6.03000	110.93070		21,542,974,353,075.00	575,597,403	7,441,842,643.00	
R2048	On 28/02/2048	Spot Bond	108.88836	7.97807	108.88836	7.92079		416,528,465,740,800.00	825,280,000	3,230,120,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	41.93581	100.00000	41.62504		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.18000	102.82675	5.20000	102.76560		7,013,720,000,000.00	354,000,000	2,126,004,353.00	
R207	On 15/01/2020	Spot Bond	6.26500	106.25318	6.28000	106.11321		34,545,995,631,000.00	514,125,400	8,497,191,000.00	
R208	On 31/03/2021	Spot Bond	6.40000	104.92075	6.42500	104.70816		44,500,544,908,800.00	953,210,142	9,151,604,972.00	
R209	On 31/03/2036	Spot Bond	8.06500	83.65198	8.13000	83.02423		27,749,931,025,000.00	440,785,000	1,349,511,300.00	
R210	On 31/03/2028	Spot Bond	1.47500	164.50742	1.47500	164.44566		73,615,775,000.00	49,909,000	102,009,000.00	
R211	On 31/01/2017	Spot Bond	0.30000	114.41248	-0.30000	114.38338		0.00	0	1,074,345,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	0.85000	132.99803	0.84000	133.06159			16,359,780,000.00	19,246,800	2,121,243,185.00
R213	On 28/02/2031	Spot Bond	7.76500	92.58994	7.83500	91.89767			18,553,434,755,000.00	389,367,000	5,100,457,000.00
R214	On 28/02/2041	Spot Bond	84.68795	7.63046	84.68795	7.58593			67,792,703,975,000.00	800,500,000	5,360,100,000.00
R223C	On 15/03/2013	Spot Bond	98.99493	95.34530	98.99493	94.61132			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	64.82845	96.64575	64.40624			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	44.44806	94.28171	44.16444			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	30.98808	91.87036	30.79455			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	22.16373	88.83566	22.02912			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	15.89071	86.87026	15.79599			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.56235	84.86749	11.49477			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.56897	82.70497	8.51996			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	76.32022	97.62766	75.85568			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	52.86832	95.17874	52.53018			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	36.59058	92.80992	36.36138			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	25.68923	90.60553	25.53149			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	18.50264	87.76872	18.39200			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.36008	85.82547	13.28167			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.81914	83.71772	9.76271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	81.42381	7.36451	81.42381	7.32316				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.91110	77.48625	5.87928				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.62464	75.13464	4.60039				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.77355	72.16183	3.75444				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.02552	70.13136	3.01057				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.45598	68.17127	2.44413				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.02202	66.23386	2.01251				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.81037	63.06100	1.80221				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.53386	61.24492	1.52712				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.35094	59.05342	1.34519				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.16768	57.39997	1.16283				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.01842	55.80907	1.01430				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.89585	54.27807	0.89232				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.79094	52.85822	0.78789				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.70320	51.49553	0.70055				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.06325	44.45722	1.05974				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.99072	43.11572	0.98754				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	41.83089	0.92868	41.83089	0.92578			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.87538	40.60007	0.87272			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.82942	39.42073	0.82697			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.78966	38.29047	0.78739			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.75516	37.20704	0.75304			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.72516	36.16829	0.72317			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	46.93466	100.16140	46.58635			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	86.46433	101.36584	85.64956			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.90474	101.68455	14.79263			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	20.02225	100.60342	22.93337			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.43774	100.00000	2.41967			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	103.49787	100.25681	102.67660			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	98.35374	100.32689	96.81225			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	98.35406	100.32010	96.81266			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	66.22833	100.32441	65.59450			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.51322	101.54349	21.35161			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	86.85788	100.00000	86.45700			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	97.32650	100.26310	96.55211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond	101.21857	28.39760	101.21857	28.18487			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	19.14100	100.60466	18.99679			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	61.09921	101.28378	60.64125			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.30178	100.77784	8.23913			0.00	0	3,000,000.00
RES17	On 09/04/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.54221	100.00000	8.47820			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	45.66760	100.38116	45.32803			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	108.27962	100.60804	107.39881			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	108.92392	100.65009	108.03750			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	28.45769	102.09902	32.88303			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	14.55653	99.79665	14.44885			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.20848	101.65073	12.11564			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.66483	101.46985	15.54591			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.66483	101.46985	15.54591			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	86.24986	101.38750	85.43950			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP010	On 23/08/2013	Spot Bond	100.62446	77.15471	100.62446	66.18061			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	65.37330	100.24328	64.74809			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	60.95729	101.50905	60.49948			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.43469	99.91990	15.32039			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.45964	99.90988	13.35998			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	92.84052	100.25061	91.43771			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.31944	100.36848	10.24272			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	55.84151	100.00000	55.42770			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	100.45163	12.95000	100.34723			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	46.96224	100.51732	46.61263			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	51.20000	100.00000	40.66304			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	27.14517	100.62598	31.72223			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.48792	5.25000	100.44477			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.73240	100.00000	0.72697			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.97294	100.00000	3.94350			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.14559	100.00000	9.07706			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	18.98526	101.48404	18.85656			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.94020	115.23085	11.85100			0.00	0	6,097,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	104.86804	10.29602	104.86804	10.23551			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.97080	114.56238	14.85885		2,667,012,206,400.00	23,280,000	43,790,000.00	
SBK13	On 24/11/2016	Spot Bond	100.56539	10.51762	100.56539	13.06490			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.46310	107.95466	12.37475			0.00	0	44,856,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.63779	101.20234	7.58058			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.64006	100.11990	8.57595			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.67749	101.08312	7.61940		83,393,574,000.00	825,000	412,500.00	
SBK18	On 24/10/2020	Spot Bond	101.24095	8.04507	101.24095	7.98480			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.02191	101.21627	7.96182			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	24.42466	107.37565	24.25130			0.00	0	14,928,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	96.31510	102.36256	95.59915			0.00	0	2,731,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	12.23365	105.03639	12.14882			0.00	0	11,901,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	45.85191	132.16219	45.45853			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	54.43193	162.56493	53.89788			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	90.00011	155.18315	89.00821			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	25.22935	120.12124	25.03341			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	25.14825	120.50039	24.95246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	120.69056	25.10777	120.69056	24.91205			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	95.77177	143.06048	94.74614			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	13.27911	106.46393	13.18551			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	25.19167	120.29708	24.99581			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	25.17141	120.39190	24.97557			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	88.48035	215.59863	87.19365			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	97.19612	100.00000	96.47077			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.33857	100.10760	9.26930			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	44.93579	99.06612	44.60557			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	32.28829	100.00010	32.04901			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.65730	99.81852	11.57105			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	90.20322	99.79990	89.33181			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	56.84730	100.00000	56.42131			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.49850	109.84578	13.40091			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	56.44986	100.78863	56.02388			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.19365	100.87410	12.10257			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.43111	99.99987	8.36863			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.33327	100.00000	1.32439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	99.99997	9.06388	99.99997	8.99671			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.59078	113.08735	10.51283			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.76327	109.22356	11.67862			0.00	0	12,093,000.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.41245	100.77436	7.35652			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	25.76182	100.47821	21.66599			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	8.55637	100.50480	9.01173			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.24623	100.51996	7.08538			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.77149	106.95022	10.69527			0.00	0	2,900,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	9.85266	102.76906	9.78517			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.49533	104.14309	10.42266			0.00	0	1,167,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	102.54781	103.79928	101.74591			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	14.54991	120.54819	14.43659			0.00	0	1,000,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	85.75938	120.15971	85.14596			0.00	0	5,700,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.94382	272.67152	2.90238			0.00	0	3,000,000.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.42483	123.12082	4.38978			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.83152	114.44000	10.74106			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.20608	100.00000	100.00000	4.17491			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23252	82.63494	82.63494	0.23100			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.71520	120.42805	120.42805	4.67732			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.58084	6.50000	6.50000	102.52678			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.74757	100.12305	100.12305	12.65299			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	87.60603	99.88484	99.88484	86.38480			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.35771	99.87542	99.87542	22.19221			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.94346	100.24421	100.24421	10.86219			0.00	0	500,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.16444	103.11523	103.11523	12.08135			0.00	0	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS06	On	12/12/2017		Spot Bond	100.24161	1.72051	100.24161	1.70773			0.00	0	20,000,000.00
SLI1	On	15/08/2013		Spot Bond	105.71322	70.06812	105.71322	69.66332		487,179,374,370.00		4,608,500	1,569,500.00
SLI2	On	15/08/2016		Spot Bond	112.32955	12.93248	112.32955	12.83729			0.00	0	9,391,000.00
SMF1	On	27/06/2013		Spot Bond	101.56711	81.62841	101.56711	81.12284			0.00	0	3,800.00
SNT01	On	15/09/2017		Spot Bond	105.65786	13.38357	105.65786	13.28981			0.00	0	18,600,000.00
SPDA1	On	21/08/2014		Spot Bond	100.80059	37.08519	100.80059	36.80531			0.00	0	0.00
SPDA2	On	21/08/2016		Spot Bond	100.58343	11.62596	100.58343	11.53840			0.00	0	0.00
SPDA3	On	21/08/2015		Spot Bond	100.81342	18.86575	100.81342	18.72336			0.00	0	0.00
SPDA4	On	21/08/2017		Spot Bond	100.58796	8.64347	100.58796	8.57836			0.00	0	0.00
SSA01	On	28/06/2016		Spot Bond	107.52630	15.44699	107.52630	15.33783			0.00	0	5,360,000.00
SSA02	On	20/04/2015		Spot Bond	101.25454	20.48558	101.25454	20.33207			0.00	0	5,000,000.00
SSA03	On	22/04/2013		Spot Bond	100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
SSCP01	On	01/03/2013		Spot Bond	100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
SSN001	On	01/03/2017		Spot Bond	100.41357	9.58047	100.41357	9.50922			0.00	0	0.00
SSN002	On	26/03/2017		Spot Bond	99.94314	10.90031	99.94314	10.81958			0.00	0	0.00
SSN003	On	25/04/2017		Spot Bond	101.14726	9.63818	101.14726	9.56603			0.00	0	0.00
SSN004	On	31/03/2021		Spot Bond	94.17275	9.98947	94.17275	9.92614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond	93.82087	10.02015	93.82087	9.95682			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	29.55970	104.67610	29.35531			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.15870	101.56575	8.10335			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.80285	100.11486	10.72271			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	13.16542	107.35953	13.07199			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	24.90605	121.64737	24.71068			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.06684	105.50721	2.05186			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.60397	100.00000	10.54584			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	50.00006	100.00000	50.00002			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	67.34317	100.00000	66.97248			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	67.09559	100.00000	66.72761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN928	On 19/07/2013	Spot Bond	100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	50.21510	99.14341	50.21507			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	50.22620	99.09929	99.19207			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	99.72929	99.07862	98.92587			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	98.92634	99.03521	98.13610			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	94.62220	98.78368	93.90080			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221			0.00	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	94.07216	100.00000	93.35038		18,600,000,000,000.00	186,000,000	93,000,000.00	
SYN980	On 22/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648		0.00	0	0.00	
SYN981	On 23/05/2013	Spot Bond	100.00000	80.75221	100.00000	100.00000		0.00	0	0.00	
SYN982	On 22/05/2013	Spot Bond	100.00000	80.93126	100.00000	100.00000		0.00	0	0.00	
SZ18	On 30/09/2015	Spot Bond	119.55998	23.18260	119.55998	23.00422		0.00	0	0.00	
SZ25	On 30/09/2025	Spot Bond	111.67266	11.56165	111.67266	11.47741		0.00	0	0.00	
T018	On 15/07/2014	Spot Bond	100.00000	40.77238	100.00000	40.49930		0.00	0	0.00	
TF105U	On 25/10/2014	Spot Bond	100.00000	27.57548	100.00000	27.37112		0.00	0	0.00	
TF106U	On 06/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333		0.00	0	0.00	
TF107U	On 06/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333		0.00	0	0.00	
TFS06	On 20/03/2014	Spot Bond	104.23307	48.94688	104.23307	48.60774		0.00	0	0.00	
TFS103	On 14/03/2013	Spot Bond	98.86706	95.59794	98.86706	94.86102		0.00	0	0.00	
TFS106	On 29/04/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677		0.00	0	0.00	
TFS77	On 12/04/2013	Spot Bond	101.16928	91.27753	101.16928	90.60928		0.00	0	0.00	
TFS78	On 18/04/2013	Spot Bond	101.07247	89.96160	101.07247	89.31304		0.00	0	0.00	
TFS83	On 28/07/2015	Spot Bond	100.91059	19.63225	100.91059	19.48558		0.00	0	0.00	
TFS84	On 28/07/2016	Spot Bond	110.02135	13.04525	110.02135	12.95082		0.00	0	0.00	
TFS90	On 05/03/2013	Spot Bond	100.30600	103.53871	100.30600	102.71015		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS93	On 17/02/2014	Spot Bond	100.55190	54.94358	100.55190	54.52984			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	55.32059	100.62855	54.90372			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.99149	101.17076	6.93914			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.20655	101.20716	7.15257			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.26273	103.42947	8.20583			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.15264	100.80622	9.08432			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.41494	100.83814	9.34466			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.75829	100.90574	2.73968			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.93448	100.17362	6.88300			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.20829	100.18041	7.15479			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.83236	100.00000	2.81339			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.66846	101.28535	7.61097			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.88676	100.89554	9.81292			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.65454	101.45249	8.58958			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.75584	101.00134	10.67543			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.69652	102.14068	12.60062			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.38357	101.44362	14.27560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.63092	101.20953	12.53630			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.34546	101.06155	6.29800			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.83010	101.14347	6.77898			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.88887	105.45079	6.83534			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.79724	101.30716	7.73879			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.22617	101.37985	8.16447			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.73880	102.14790	12.64259			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.34294	101.15653	12.25054			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.61142	101.18212	15.49451			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.58128	101.20040	12.48705			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.99078	101.18212	6.93842			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.09831	101.20040	7.04514			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.15206	101.20953	7.09848			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.42240	101.17116	12.32939			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.58128	101.20040	12.48705			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.12690	101.30089	13.02849			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.68910	101.30089	7.63146			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.12690	101.30089	13.02849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.91908	101.44699	13.81460				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.76053	101.48350	8.69475				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.86962	101.43786	13.76552				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.80576	102.16719	17.67127				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.01144	102.21271	12.91311				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.95256	102.19450	17.81691				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	62.40733	99.87885	61.94535				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	27.28441	111.48563	27.08588			668,913,780,000.00	6,000,000	4,400,000.00	
TL20	On 22/02/2020	Spot Bond	102.36770	6.57652	102.36770	6.53852				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.07806	111.51511	11.98969			3,590,786,542,000.00	32,200,000	993,903,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	13.31348	120.69176	13.20970			40,069,664,320,000.00	332,000,000	255,100,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	11.79000	122.92168	11.69675			319,104,681,280.00	2,596,000	112,131,000.00	
TN25	On 19/08/2025	Spot Bond	112.54971	8.56788	112.54971	8.50471				0.00	0	160,012,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.72392	105.64973	10.64880				0.00	0	7,615,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.48924	100.66243	6.44032				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.64095	100.67816	6.59088				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.83304	100.69808	6.78153				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.85326	100.70018	6.80159			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.80254	100.79857	7.74366			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	13.23460	101.00182	13.13455			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	20.84079	101.21676	20.68467			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.38943	101.26720	9.31906			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.18687	101.29746	8.12550			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.91113	10.00000	99.82233			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.91333	9.75000	99.82675			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.91461	100.00000	9.82995			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	67.09559	100.00000	66.72761			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	97.36446	98.80121	96.60067			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	84.76996	97.87620	84.19579			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	74.98086	99.82860	74.52238			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	79.88707	97.76060	79.37754			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	51.83702	100.00000	51.54254			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC002	On 14/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	14.07346	120.75743	13.96371			0.00	0	215,000.00
UTR041	On 19/04/2014	Spot Bond	101.23503	40.51916	101.23503	40.21558			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.34548	101.32511	13.24542			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	22.63710	101.70719	22.46679			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	15.50267	110.55481	15.39002			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	57.15006	100.00000	56.72181			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	57.37979	100.00000	56.94982			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	57.45638	100.00000	57.02583			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	19.54328	100.80302	19.39578			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.10159	100.83292	12.01023			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	8.99934	100.83423	8.93140			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	99.18479	100.00000	98.38275			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	99.18180	100.36906	98.37687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.25479	128.75000	12.17173			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	16.94294	121.77342	16.80992		9,741,873,600.00	80,000	95,191,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	4.38529	243.55465	4.32667		0.00	0	30,000,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	23.40567	107.94222	23.23884		0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	110.97172	12.22532	110.97172	12.13621		0.00	0	80,000,000.00	
WSP3	On 28/05/2019	Spot Bond	113.15781	10.25288	113.15781	10.17696		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.59168	10.09765	112.59168	10.02319		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	113.82178	9.92208	113.82178	9.84827		0.00	0	208,000.00	
Z006	On 31/08/2013	Spot Bond	96.69614	66.96983	96.69614	66.53348		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	95.45272	55.21901	95.45272	54.86500		0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	87.68655	18.17197	87.68655	18.06280		0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	93.89641	43.09659	93.89641	42.82402		0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	92.71091	35.88802	92.71091	35.66218		0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	86.49267	14.93240	86.49267	14.84420		0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	90.84932	26.76837	90.84932	26.60273		0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	87.67412	18.13919	87.67412	18.03023		0.00	0	75,000,000.00	
Z083	On 30/09/2019	Spot Bond	67.16812	2.19919	67.16812	2.18866		0.00	0	0.00	
ZA001	On 01/09/2016	Spot Bond	100.00000	8.74700	100.00000	8.69731		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03522	100.00000	0.03502			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.74700	100.00000	8.69731			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	23.43683	100.00000	23.30369			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	23.97705	100.00000	23.84084			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	22.47784	100.00000	22.35015			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	22.47784	100.00000	22.35015			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	21.31385	100.00000	21.19277			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	21.31385	100.00000	21.19277			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	20.17179	100.00000	20.05720			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	20.17179	100.00000	20.05720			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	18.98247	100.00000	18.87463			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	18.98247	100.00000	18.87463			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.89723	100.00000	17.79556			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.89723	100.00000	17.79556			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.84202	100.00000	16.74634			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.84202	100.00000	16.74634			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.93957	100.00000	15.84902			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On 18/11/2015	Spot Bond	100.00000	15.08548	100.00000	14.99978			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.28169	100.00000	11.21760			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.65692	100.00000	10.59638			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.02860	100.00000	9.97163			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.02860	100.00000	9.97163			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.49124	100.00000	9.43732			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.96562	100.00000	8.91469			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.43702	100.00000	8.38909			0.00	0	0.00

**Total for j-Bonds :** ,487,749,703,837,260.00 ,215,344,497 108 331 761 684.00

**Grand Total:** 37,750,465,728,860.00 15,528,028 08 333 475 369.00