



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 04/03/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10450	9.10450	9.11780	9.11780		12.87	268,855,885.00	29,530	351,795.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.01710	0.00002	0.02990	0.00003	0.017	26.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,895.51710	1.89552	1,882.22990	1.88223	1,895.517	26.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.16220	0.00016	0.70440	0.00070	0.162	19.60	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,095.66220	1.09566	1,082.90440	1.08290	1,095.662	19.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.05260	0.00005	0.15670	0.00016	0.053	22.71	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,445.55260	1.44555	1,432.35670	1.43236	1,445.553	22.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.02560	0.00003	0.04970	0.00005	0.026	25.37	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,745.52560	1.74553	1,732.24970	1.73225	1,745.526	25.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	8.45590	0.00846	13.02050	0.01302	8.456	16.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	453.95590	0.45396	445.22050	0.44522	453.956	16.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	6.09070	0.00609	10.28680	0.01029	6.091	16.34	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	501.59070	0.50159	492.48680	0.49249	501.591	16.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	0.36640	0.00037	1.78150	0.00178	0.366	17.82	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	895.86640	0.89587	883.98150	0.88398	895.866	17.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	18.32930	0.01833	25.43120	0.02543	18.329	15.13	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	323.82930	0.32383	317.63120	0.31763	323.829	15.13	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 18/03/2013	Foreign Exchange Future	9.45	Call	14.69300		0.01469	20.98710	0.02099	14.693	15.43	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	360.19300		0.36019	353.18710	0.35319	360.193	15.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	11.14230		0.01114	16.51840	0.01652	11.142	15.79	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	406.64230		0.40664	398.71840	0.39872	406.642	15.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	33.47290		0.03347	43.05520	0.04306	33.473	14.33	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	228.97290		0.22897	225.25520	0.22526	228.973	14.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	30.03290		0.03003	39.14510	0.03915	30.033	14.48	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	245.53290		0.24553	241.34510	0.24135	245.533	14.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	25.49720		0.02550	33.91650	0.03392	25.497	14.70	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	270.99720		0.27100	266.11650	0.26612	270.997	14.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	93.80800		0.09381	107.58020	0.10758	93.808	12.87	16,885.44	180	9,820.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	89.30800		0.08931	89.78020	0.08978	89.308	12.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	56.87910		0.05688	68.77720	0.06878	56.879	13.60	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	152.37910		0.15238	150.97720	0.15098	152.379	13.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	43.75960		0.04376	54.52060	0.05452	43.760	13.97	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	189.25960		0.18926	186.72060	0.18672	189.260	13.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	153.92000		0.15392	168.01940	0.16802	153.920	13.07	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	49.42000		0.04942	50.21940	0.05022	49.420	13.07	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	140.59050		0.14059	154.69610	0.15470	140.590	13.03	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	56.09050		0.05609	56.89610	0.05690	56.091	13.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	121.79160		0.12179	135.84730	0.13585	121.792	12.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	67.29160		0.06729	68.04730	0.06805	67.292	12.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	315.46450		0.31546	328.85330	0.32885	315.465	13.46	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	10.96450		0.01096	11.05330	0.01105	10.965	13.46	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	271.15670		0.27116	284.72750	0.28473	271.157	13.36	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	16.65670		0.01666	16.92750	0.01693	16.657	13.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	229.10280		0.22910	242.88650	0.24289	229.103	13.26	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	24.60280		0.02460	25.08650	0.02509	24.603	13.26	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	408.86260		0.40886	422.04740	0.42205	408.863	13.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	4.36260		0.00436	4.24740	0.00425	4.363	13.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	361.51580		0.36152	374.77480	0.37477	361.516	13.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	7.01580		0.00702	6.97480	0.00697	7.016	13.56	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	342.91640		0.34292	356.22050	0.35622	342.916	13.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	8.41640		0.00842	8.42050	0.00842	8.416	13.52	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	605.49880		0.60550	618.85030	0.61885	605.499	15.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	0.99880		0.00100	1.05030	0.00105	0.999	15.33	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	506.39150		0.50639	519.64820	0.51965	506.392	14.28	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	1.89150		0.00189	1.84820	0.00185	1.892	14.28	0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	457.13610		0.45714	470.29300	0.47029	457.136	13.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	2.63610		0.00264	2.49300	0.00249	2.636	13.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	1,004.60430		1.00460	1,017.93630	1.01794	1,004.604	19.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.10430		0.00010	0.13630	0.00014	0.104	19.56	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	804.80360		0.80480	818.17640	0.81818	804.804	17.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	0.30360		0.00030	0.37640	0.00038	0.304	17.43	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	705.04300		0.70504	718.41870	0.71842	705.043	16.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	0.54300		0.00054	0.61870	0.00062	0.543	16.38	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,204.53990		1.20454	1,217.84790	1.21785	1,204.540	21.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.03990		0.00004	0.04790	0.00005	0.040	21.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,154.55040		1.15455	1,167.86180	1.16786	1,154.550	21.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.05040		0.00005	0.06180	0.00006	0.050	21.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,104.56390		1.10456	1,117.88010	1.11788	1,104.564	20.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.06390		0.00006	0.08010	0.00008	0.064	20.64	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,954.50340		1.95450	1,967.80010	1.96780	1,954.503	30.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00340		0.00000	0.00010	0.00000	0.003	30.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.21340		9.21340	9.22690	9.22690		13.31	44,095,332.40	4,786	81,329.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	24.61800		0.02462	26.29580	0.02630	24.618	20.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,811.21800		1.81122	1,799.39580	1.79940	1,811.218	20.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	78.31530		0.07832	82.90710	0.08291	78.315	16.51	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	864.91530		0.86492	856.00710	0.85601	864.915	16.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	56.25270		0.05625	59.88360	0.05988	56.253	17.57	0.00	0	201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,092.85270		1.09285	1,082.98360	1.08298	1,092.853	17.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	28.47090		0.02847	30.40930	0.03041	28.471	20.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,665.07090		1.66507	1,653.50930	1.65351	1,665.071	20.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	192.83580		0.19284	200.79760	0.20080	192.836	14.07	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	379.43580		0.37944	373.89760	0.37390	379.436	14.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	120.44720		0.12045	126.56410	0.12656	120.447	15.24	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	607.04720		0.60705	599.66410	0.59966	607.047	15.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	96.70260		0.09670	102.00270	0.10200	96.703	15.87	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	733.30260		0.73330	725.10270	0.72510	733.303	15.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	233.52630		0.23353	242.12760	0.24213	233.526	13.62	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	300.12630		0.30013	295.22760	0.29523	300.126	13.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	226.19670		0.22620	234.69120	0.23469	226.197	13.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	312.79670		0.31280	307.79120	0.30779	312.797	13.69	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	208.85310		0.20885	217.07750	0.21708	208.853	13.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	345.45310		0.34545	340.17750	0.34018	345.453	13.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	274.53570		0.27454	285.25080	0.28525	274.536	13.28	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	241.13570		0.24114	238.35080	0.23835	241.136	13.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	265.20250		0.26520	275.93420	0.27593	265.203	13.31	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	251.80250		0.25180	249.03420	0.24903	251.803	13.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	244.95410		0.24495	253.71820	0.25372	244.954	13.50	0.00	0	201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	281.55410		0.28155	276.81820	0.27682	281.554	13.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	465.80500		0.46581	476.25240	0.47625	465.805	12.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	102.40500		0.10241	99.35240	0.09935	102.405	12.71	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	370.07230		0.37007	380.59390	0.38059	370.072	12.97	0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	156.67230		0.15667	153.69390	0.15369	156.672	12.97	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	314.40800		0.31441	325.03570	0.32504	314.408	13.14	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	201.00800		0.20101	198.13570	0.19814	201.008	13.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	545.51240		0.54551	558.29950	0.55830	545.512	12.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	72.11240		0.07211	71.39950	0.07140	72.112	12.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	537.56270		0.53756	550.36370	0.55036	537.563	12.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	74.16270		0.07416	73.46370	0.07346	74.163	12.53	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	530.10850		0.53011	542.47470	0.54247	530.108	12.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	76.70850		0.07671	75.57470	0.07557	76.709	12.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	661.32330		0.66132	673.94110	0.67394	661.323	12.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	47.92330		0.04792	47.04110	0.04704	47.923	12.75	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	594.15370		0.59415	606.85720	0.60686	594.154	12.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	60.75370		0.06075	59.95720	0.05996	60.754	12.63	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	577.76570		0.57777	590.49590	0.59050	577.766	12.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	64.36570		0.06437	63.59590	0.06360	64.366	12.61	0.00	0	20,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,014.10420		2.01410	2,027.59830	2.02760	2,014.104	17.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.70420		0.00070	0.69830	0.00070	0.704	17.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	748.52830		0.74853	761.08730	0.76109	748.528	12.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	35.12830		0.03513	34.18730	0.03419	35.128	12.90	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.32860		9.32860	9.34240	9.34240		14.12	7,024,435.80	753	34,792.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	167.09320		0.16709	169.53990	0.16954	167.093	16.93	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,038.49320		1.03849	1,027.13990	1.02714	1,038.493	16.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	87.90690		0.08791	88.60030	0.08860	87.907	19.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,759.30690		1.75931	1,746.20030	1.74620	1,759.307	19.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	276.90780		0.27691	281.84970	0.28185	276.908	15.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	608.30780		0.60831	599.44970	0.59945	608.308	15.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	230.15430		0.23015	234.09660	0.23410	230.154	15.81	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	751.55430		0.75155	741.69660	0.74170	751.554	15.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	219.53340		0.21953	223.22980	0.22323	219.533	15.97	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	790.93340		0.79093	780.82980	0.78083	790.933	15.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	360.00230		0.36000	366.12860	0.36613	360.002	14.42	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	431.40230		0.43140	423.72860	0.42373	431.402	14.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	282.48580		0.28249	287.50750	0.28751	282.486	15.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	593.88580		0.59389	585.10750	0.58511	593.886	15.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	279.67990		0.27968	284.66280	0.28466	279.680	15.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	601.07990		0.60108	592.26280	0.59226	601.080	15.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	709.10880		0.70911	720.01140	0.72001	709.109	13.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	130.50880		0.13051	127.61140	0.12761	130.509	13.08	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	398.75400		0.39875	406.06470	0.40606	398.754	14.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	370.15400		0.37015	363.66470	0.36366	370.154	14.12	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	378.86240		0.37886	385.24510	0.38525	378.862	14.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	400.26240		0.40026	392.84510	0.39285	400.262	14.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,035.10230		2.03510	2,048.30610	2.04831	2,035.102	16.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	6.50230		0.00650	5.90610	0.00591	6.502	16.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	905.51420		0.90551	915.97780	0.91598	905.514	13.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	76.91420		0.07691	73.57780	0.07358	76.914	13.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.43630		9.43630	9.45060	9.45060		14.85	1,415,445.00	150	12,702.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	167.32510		0.16733	171.10040	0.17110	167.325	19.04	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,731.02510		1.73103	1,720.50040	1.72050	1,731.025	19.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	593.18180		0.59318	606.31140	0.60631	593.182	14.21	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	356.88180		0.35688	355.71140	0.35571	356.882	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	403.89670		0.40390	414.15840	0.41416	403.897	15.49	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	657.59670		0.65760	653.55840	0.65356	657.597	15.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	265.72560		0.26573	272.51400	0.27251	265.726	17.08	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,099.42560		1.09943	1,091.91400	1.09191	1,099.426	17.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	709.32340		0.70932	723.36220	0.72336	709.323	13.68	0.00	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	8.98	Put	250.92340		0.25092	250.66220	0.25066	250.923	13.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	695.66550		0.69567	709.70530	0.70971	695.666	13.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	259.36550		0.25937	259.10530	0.25911	259.365	13.69	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	680.39230		0.68039	694.31670	0.69432	680.392	13.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	271.99230		0.27199	271.61670	0.27162	271.992	13.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	860.30530		0.86031	874.29890	0.87430	860.305	13.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	174.00530		0.17401	173.69890	0.17370	174.005	13.56	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	758.86550		0.75887	772.89700	0.77290	758.866	13.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	222.56550		0.22257	222.29700	0.22230	222.565	13.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	740.87360		0.74087	754.90850	0.75491	740.874	13.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	232.47360		0.23247	232.20850	0.23221	232.474	13.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,054.27870		2.05428	2,067.86820	2.06787	2,054.279	15.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	17.97870		0.01798	17.26820	0.01727	17.979	15.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,486.26230		1.48626	1,499.79800	1.49980	1,486.262	14.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	49.96230		0.04996	49.19800	0.04920	49.962	14.38	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.66620		9.66620	9.67910	9.67910		15.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,400.80320		1.40080	1,421.11740	1.42112	1,400.803	14.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	284.60320		0.28460	292.01740	0.29202	284.603	14.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	838.37330		0.83837	856.32010	0.85632	838.373	15.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	772.17330		0.77217	777.22010	0.77722	772.173	15.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,826.80030		1.82680	1,844.12780	1.84413	1,826.800	14.97	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	160.60030		0.16060	165.02780	0.16503	160.600	14.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,474.33670		1.47434	1,494.07920	1.49408	1,474.337	14.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	258.13670		0.25814	264.97920	0.26498	258.137	14.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,437.34110		1.43734	1,457.36490	1.45736	1,437.341	14.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	271.14110		0.27114	278.26490	0.27826	271.141	14.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.41970		10.41970	10.43080	10.43080		17.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,762.51550		1.76252	1,786.86940	1.78687	1,762.515	15.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	492.81550		0.49282	506.06940	0.50607	492.816	15.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,731.73730		1.73174	1,756.30700	1.75631	1,731.737	15.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	512.03730		0.51204	525.50700	0.52551	512.037	15.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,701.39420		1.70139	1,726.17460	1.72617	1,701.394	15.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	531.69420		0.53169	545.37460	0.54537	531.694	15.51	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.10450		9.10450	9.11780	9.11780		12.87	273,135.00	30	1,352.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	41,845.35100		0.41845	43,162.95050	0.43163	41,845.351	13.68	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	395.35100		0.00395	382.95050	0.00383	395.351	13.68	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	37,089.44410		0.37089	38,413.43590	0.38413	37,089.444	13.58	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	639.44410		0.00639	633.43590	0.00633	639.444	13.58	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	36,151.58030		0.36152	37,477.47760	0.37477	36,151.580	13.56	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	701.58030		0.00702	697.47760	0.00697	701.580	13.56	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	35,218.85070		0.35219	36,546.90240	0.36547	35,218.851	13.54	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	768.85070		0.00769	766.90240	0.00767	768.851	13.54	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	14,059.05090		0.14059	15,469.60950	0.15470	14,059.051	13.03	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	5,609.05090		0.05609	5,689.60950	0.05690	5,609.051	13.03	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.21340		9.21340	9.22690	9.22690		13.31	0.00	0	5.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	53,756.26700		0.53756	55,036.37280	0.55036	53,756.267	12.53	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	7,416.26700		0.07416	7,346.37280	0.07346	7,416.267	12.53	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	53,010.85430		0.53011	54,247.47370	0.54247	53,010.854	12.55	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	7,670.85430		0.07671	7,557.47370	0.07557	7,670.854	12.55	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	54,551.24300		0.54551	55,829.94830	0.55830	54,551.243	12.55	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	7,211.24300		0.07211	7,139.94830	0.07140	7,211.243	12.55	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.32860		9.32860	9.34240	9.34240		14.12	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	60,562.41300		0.60562	61,371.67040	0.61372	60,562.413	13.16	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	17,702.41300		0.17702	17,131.67040	0.17132	17,702.413	13.16	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	59,951.71360		0.59952	60,756.24200	0.60756	59,951.714	13.18	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	18,091.71360		0.18092	17,516.24200	0.17516	18,091.714	13.18	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
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	61,178.06490		0.61178	62,051.65250	0.62052	61,178.065	13.13		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	17,318.06490		0.17318	16,811.65250	0.16812	17,318.065	13.13		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.71680		13.71680	13.68660	13.68660		8.90		18,860,600.00	1,375	9,062.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	393.39070		0.39339	375.46500	0.37547	393.391	11.65		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	16.59070		0.01659	28.86500	0.02886	16.591	11.65		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	384.15830		0.38416	366.73090	0.36673	384.158	11.57		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	17.35830		0.01736	30.13090	0.03013	17.358	11.57		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	374.96400		0.37496	358.04960	0.35805	374.964	11.50		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	18.16400		0.01816	31.44960	0.03145	18.164	11.50		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	6.43230		0.00643	10.90140	0.01090	6.432	14.23		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	689.63230		0.68963	724.30140	0.72430	689.632	14.23		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	226.58360		0.22658	220.65440	0.22065	226.584	10.20		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	39.78360		0.03978	64.05440	0.06405	39.784	10.20		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	103.97800		0.10398	110.82910	0.11083	103.978	8.90		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	87.17800		0.08718	124.22910	0.12423	87.178	8.90		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	43.81180		0.04381	54.23650	0.05424	43.812	10.42		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	227.01180		0.22701	267.63650	0.26764	227.012	10.42		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.87530		13.87530	13.84480	13.84480		10.37		0.00	0	2,927.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	85.90410		0.08590	86.37080	0.08637	85.904	12.68		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,010.60410		1.01060	1,041.57080	1.04157	1,010.604	12.68		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	40.98280		0.04098	41.51010	0.04151	40.983	13.52		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,465.68280		1.46568	1,496.71010	1.49671	1,465.683	13.52		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	164.36640		0.16437	162.84380	0.16284	164.366	11.72		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	629.06640		0.62907	658.04380	0.65804	629.066	11.72		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	151.97010		0.15197	150.98120	0.15098	151.970	11.88		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	676.67010		0.67667	706.18120	0.70618	676.670	11.88		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	107.78800		0.10779	108.08330	0.10808	107.788	12.45		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	882.48800		0.88249	913.28330	0.91328	882.488	12.45		0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	345.14060	0.34514	334.25550	0.33426	345.141	10.30	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	259.84060	0.25984	279.45550	0.27946	259.841	10.30	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	340.12070	0.34012	329.63890	0.32964	340.121	10.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	264.82070	0.26482	284.83890	0.28484	264.821	10.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	335.15760	0.33516	325.07550	0.32508	335.158	10.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	269.85760	0.26986	290.27550	0.29028	269.858	10.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,886.77200	1.88677	1,856.60020	1.85660	1,886.772	14.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	11.47200	0.01147	11.80020	0.01180	11.472	14.58	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	917.38940	0.91739	886.59230	0.88659	917.389	10.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	42.08940	0.04209	41.79230	0.04179	42.089	10.36	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.04550	14.04550	14.01540	14.01540		11.67	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	272.34040	0.27234	245.68460	0.24568	272.340	13.19	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	976.84040	0.97684	980.28460	0.98028	976.840	13.19	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	270.17540	0.27018	243.65090	0.24365	270.175	13.21	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	984.67540	0.98468	988.25090	0.98825	984.675	13.21	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	274.44340	0.27444	247.73400	0.24773	274.443	13.17	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	968.94340	0.96894	972.33400	0.97233	968.943	13.17	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.20690	14.20690	14.17730	14.17730		11.86	568,276.00	40	71.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	384.96330	0.38496	365.83580	0.36584	384.963	13.20	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,078.06330	1.07806	1,088.53580	1.08854	1,078.063	13.20	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	382.65400	0.38265	363.60810	0.36361	382.654	13.22	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,085.75400	1.08575	1,096.30810	1.09631	1,085.754	13.22	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	387.26630	0.38727	368.01030	0.36801	387.266	13.18	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,070.36630	1.07037	1,080.71030	1.08071	1,070.366	13.18	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09740	0.09740	0.09820	0.09820		17.08	0.00	0	24,041.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	742.53920	0.00743	822.51660	0.00823	742.539	19.52	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	2.53920	0.00003	2.51660	0.00003	2.539	19.52	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	40.56480	0.00041	80.32410	0.00080	40.565	17.08	0.00	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	0.10	Put	300.56480		0.00301	260.32410	0.00260	300.565	17.08	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	0.51020		0.00001	1.73190	0.00002	0.510	23.08	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,260.51020		0.01261	1,181.73190	0.01182	1,260.510	23.08	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09870		0.09870	0.09950	0.09950		18.83	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	955.99280		0.00956	1,023.23700	0.01023	955.993	18.55	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	85.99280		0.00086	73.23700	0.00073	85.993	18.55	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	332.67450		0.00333	371.30860	0.00371	332.674	18.83	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	462.67450		0.00463	421.30860	0.00421	462.674	18.83	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	99.14440		0.00099	114.39370	0.00114	99.144	20.89	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,229.14440		0.01229	1,164.39370	0.01164	1,229.144	20.89	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.84310		11.84310	11.84220	11.84220		13.14	5,921,550.00	500	33,916.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	844.68690		0.84469	844.01670	0.84402	844.687	16.76	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1.58690		0.00159	1.81670	0.00182	1.587	16.76	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	834.76630		0.83477	834.09410	0.83409	834.766	16.69	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	1.66630		0.00167	1.89410	0.00189	1.666	16.69	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	3.64740		0.00365	4.46400	0.00446	3.647	16.83	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	800.54740		0.80055	802.26400	0.80226	800.547	16.83	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	874.47120		0.87447	873.80450	0.87380	874.471	16.97	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	1.37120		0.00137	1.60450	0.00160	1.371	16.97	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	854.61140		0.85461	853.94270	0.85394	854.611	16.83	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	1.51140		0.00151	1.74270	0.00174	1.511	16.83	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.99330		11.99330	11.99270	11.99270		13.41	22,187,605.00	1,850	38,409.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	693.05420		0.69305	690.38210	0.69038	693.054	12.58	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	99.75420		0.09975	97.68210	0.09768	99.754	12.58	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	435.10280		0.43510	432.04150	0.43204	435.103	13.13	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	241.80280		0.24180	239.34150	0.23934	241.803	13.13	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	179.87700		0.17988	176.52430	0.17652	179.877	14.75	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	686.57700		0.68658	683.82430	0.68382	686.577	14.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	821.27030		0.82127	818.72600	0.81873	821.270	12.62	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	67.97030		0.06797	66.02600	0.06603	67.970	12.62	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	812.99050		0.81299	810.43430	0.81043	812.991	12.62	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	69.69050		0.06969	67.73430	0.06773	69.691	12.62	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	804.74430		0.80474	802.17830	0.80218	804.744	12.61	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	71.44430		0.07144	69.47830	0.06948	71.444	12.61	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.15350		12.15350	12.15300	12.15300		13.96	0.00	0	14,470.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	458.14430		0.45814	447.74460	0.44774	458.144	14.16	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	554.64430		0.55464	544.74460	0.54474	554.644	14.16	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	422.07120		0.42207	411.81290	0.41181	422.071	14.37	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	618.57120		0.61857	608.81290	0.60881	618.571	14.37	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	281.96310		0.28196	272.90670	0.27291	281.963	15.42	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	978.46310		0.97846	969.90670	0.96991	978.463	15.42	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	570.45910		0.57046	559.79120	0.55979	570.459	13.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	406.95910		0.40696	396.79120	0.39679	406.959	13.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	565.63290		0.56563	554.97200	0.55497	565.633	13.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	412.13290		0.41213	401.97200	0.40197	412.133	13.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	560.84450		0.56084	550.18460	0.55018	560.844	13.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	417.34450		0.41734	407.18460	0.40718	417.344	13.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.30480		12.30480	12.30470	12.30470		14.41	233,791.20	19	504.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,273.52440		1.27352	1,263.31780	1.26332	1,273.524	13.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	168.72440		0.16872	158.61780	0.15862	168.724	13.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,094.99160		1.09499	1,083.41780	1.08342	1,094.992	13.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	233.19160		0.23319	221.71780	0.22172	233.192	13.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,060.09960		1.06010	1,048.28000	1.04828	1,060.100	13.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	248.29960		0.24830	236.58000	0.23658	248.300	13.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,025.85940		1.02586	1,013.80710	1.01381	1,025.859	13.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	264.05940		0.26406	252.10710	0.25211	264.059	13.48	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
2025	On 02/05/2013	Bond Future			113.69303		113.69303	113.69350	113.69350			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	279.36000		0.27936	279.83000	0.27983	279.360		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			112.32778		112.32778	112.32606	112.32606			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	723.30000		0.72330	721.58000	0.72158	723.300		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			119.66472		119.66472	119.66292	119.66292			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,066.90000		2.06690	2,065.10000	2.06510	2,066.900		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			494.03600		494.03600	493.75900	493.75900			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			500.49900		500.49900	500.22300	500.22300			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			507.64200		507.64200	507.36500	507.36500			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			439.34000		439.34000	438.78400	438.78400			0.00	0	1,017.00
ALBI	On 01/08/2013	Index Future			445.08800		445.08800	444.52900	444.52900			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			451.44000		451.44000	450.87500	450.87500			0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.23720		9.23720	9.29650	9.29650		7.20	16,710,094.80	1,809	16,222.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	727.27600		0.72728	786.55830	0.78656	727.276	13.72	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.07600		0.00008	0.05830	0.00006	0.076	13.72	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	918.60930		0.91861	977.91240	0.97791	918.609	14.79	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.00930		0.00001	0.01240	0.00001	0.009	14.79	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	868.62040		0.86862	927.91470	0.92791	868.620	14.75	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.02040		0.00002	0.01470	0.00001	0.020	14.75	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	818.63230		0.81863	877.92390	0.87792	818.632	14.39	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.03230		0.00003	0.02390	0.00002	0.032	14.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.28630		9.28630	9.34580	9.34580		8.70	0.00	0	11,978.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	570.79740		0.57080	628.06220	0.62806	570.797	9.44	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	24.49740		0.02450	22.26220	0.02226	24.497	9.44	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	561.54920		0.56155	618.76640	0.61877	561.549	9.40	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	25.24920		0.02525	22.96640	0.02297	25.249	9.40	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	552.32570		0.55233	609.49330	0.60949	552.326	9.35	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	26.02570		0.02603	23.69330	0.02369	26.026	9.35	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.34090		9.34090	9.40100	9.40100		9.77	0.00	0	5,250.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	533.89480		0.53389	584.13210	0.58413	533.895	9.57	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	92.99480		0.09299	83.13210	0.08313	92.995	9.57	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	526.57030		0.52657	576.30230	0.57630	526.570	9.58	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	95.67030		0.09567	85.30230	0.08530	95.670	9.58	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	286.40900		0.28641	324.27410	0.32427	286.409	9.74	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	245.50900		0.24551	223.27410	0.22327	245.509	9.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	612.24540		0.61225	664.73940	0.66474	612.245	9.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	71.34540		0.07135	63.73940	0.06374	71.345	9.65	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	541.52420		0.54152	592.00570	0.59201	541.524	9.58	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	90.62420		0.09062	81.00570	0.08101	90.624	9.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.39310		9.39310	9.45400	9.45400		10.60	1,897,406.20	202	1,837.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	323.88690		0.32389	352.71900	0.35272	323.887	10.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	390.78690		0.39079	358.71900	0.35872	390.787	10.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	320.19470		0.32019	348.76510	0.34877	320.195	10.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	397.09470		0.39709	364.76510	0.36477	397.095	10.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	316.54570		0.31655	344.85620	0.34486	316.546	10.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	403.44570		0.40345	370.85620	0.37086	403.446	10.79	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.81070		9.81070	9.86970	9.86970		12.65	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,625.18160		2.62518	2,679.47630	2.67948	2,625.182	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	64.48160		0.06448	59.77630	0.05978	64.482	12.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,579.18710		2.57919	2,633.45190	2.63345	2,579.187	12.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	68.48710		0.06849	63.75190	0.06375	68.487	12.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,533.39430		2.53339	2,587.63440	2.58763	2,533.394	12.77	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	72.69430		0.07269	67.93440	0.06793	72.694	12.77	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.85520		8.85520	8.84480	8.84480		10.93	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	231.43880		0.23144	219.19730	0.21920	231.439	12.15	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	16.23880		0.01624	14.39730	0.01440	16.239	12.15	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	222.78670		0.22279	210.48530	0.21049	222.787	12.09	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	17.58670		0.01759	15.68530	0.01569	17.587	12.09	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	214.23230		0.21423	201.87520	0.20188	214.232	12.03	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	19.03230		0.01903	17.07520	0.01708	19.032	12.03	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.94410		8.94410	8.93350	8.93350		12.19	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	231.91580		0.23192	226.02230	0.22602	231.916	12.19	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	227.81580		0.22782	232.52230	0.23252	227.816	12.19	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	227.04290		0.22704	221.23770	0.22124	227.043	12.19	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	232.94290		0.23294	237.73770	0.23774	232.943	12.19	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	222.75020		0.22275	217.03630	0.21704	222.750	12.22	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	238.65020		0.23865	243.53630	0.24354	238.650	12.22	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.15240		0.15240	0.16860	0.16860			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.05540		0.05540	0.06700	0.06700			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.07950		0.07950	-0.05830	-0.05830			0.00	0	16,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.10690		0.10690	-0.09390	-0.09390			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.13260		0.13260	0.13710	0.13710			0.00	0	64,000.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.08520		0.08520	0.09270	0.09270			0.00	0	65,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.11620		0.11620	0.11410	0.11410				0.00	0	5,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.66710		9.66710	9.65980	9.65980		10.42		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	529.36800		0.52937	521.80330	0.52180	529.368	14.35		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	2.26800		0.00227	2.00330	0.00200	2.268	14.35		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	519.56640		0.51957	511.98420	0.51198	519.566	14.30		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	2.46640		0.00247	2.18420	0.00218	2.466	14.30		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	509.74640		0.50975	502.16210	0.50216	509.746	14.22		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	2.64640		0.00265	2.36210	0.00236	2.646	14.22		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.79290		9.79290	9.78570	9.78570		12.60		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	394.36190		0.39436	376.16740	0.37617	394.362	12.15		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	141.46190		0.14146	130.46740	0.13047	141.462	12.15		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	388.25640		0.38826	370.08860	0.37009	388.256	12.17		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	145.35640		0.14536	134.38860	0.13439	145.356	12.17		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	382.21450		0.38221	364.08050	0.36408	382.214	12.18		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	149.31450		0.14931	138.38050	0.13838	149.315	12.18		0.00	0	0.00
DACA	On 11/03/2013	Any day expiry			8.84800		8.84800	8.83750	8.83750		10.90		0.00	0	5,000.00
DACA	On 11/03/2013	Any day expiry	8.60	Call	252.72810		0.25273	242.20410	0.24220	252.728	13.61		0.00	0	5,000.00
DACA	On 11/03/2013	Any day expiry	8.60	Put	4.72810		0.00473	4.70410	0.00470	4.728	13.61		0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Call	215.20850		0.21521	204.74900	0.20475	215.208	13.18		0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Put	7.20850		0.00721	7.24900	0.00725	7.209	13.18		0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Call	206.00100		0.20600	195.56770	0.19557	206.001	13.07		0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Put	8.00100		0.00800	8.06770	0.00807	8.001	13.07		0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.66	Call	196.87620		0.19688	186.47440	0.18647	196.876	12.96		0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.66	Put	8.87620		0.00888	8.97440	0.00897	8.876	12.96		0.00	0	0.00
DACA	On 15/03/2013	Any day expiry			8.85210		8.85210	8.85000	8.85000		11.26		0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.84	Call	75.62450		0.07562	0.00000	0.00000	75.624	11.33		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DACA	On 15/03/2013	Any day expiry	8.84	Put	63.52450		0.06352	0.00000	0.00000	63.524	11.33	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Call	70.06800		0.07007	0.00000	0.00000	70.068	11.26	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Put	67.96800		0.06797	0.00000	0.00000	67.968	11.26	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Call	65.56260		0.06556	0.00000	0.00000	65.563	11.32	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Put	73.46260		0.07346	0.00000	0.00000	73.463	11.32	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Call	166.12250		0.16612	0.00000	0.00000	166.123	12.25	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Put	24.02250		0.02402	0.00000	0.00000	24.023	12.25	0.00	5,000	5,000.00
DACA	On 15/03/2013	Any day expiry	8.81	Call	93.62480		0.09362	0.00000	0.00000	93.625	11.54	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.81	Put	51.52480		0.05152	0.00000	0.00000	51.525	11.54	0.00	5,000	5,000.00
DAEU	On 07/03/2013	Any day expiry			11.82470		11.82470	11.82390	11.82390		14.40	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Call	69.79860		0.06980	83.90200	0.08390	69.799	14.55	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Put	55.09860		0.05510	70.00200	0.07000	55.099	14.55	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.95	Call	25.64880		0.02565	36.11790	0.03612	25.649	16.63	0.00	0	5,000.00
DAEU	On 07/03/2013	Any day expiry	11.95	Put	150.94880		0.15095	162.21790	0.16222	150.949	16.63	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.75	Call	107.89230		0.10789	121.29000	0.12129	107.892	14.94	0.00	0	5,000.00
DAEU	On 07/03/2013	Any day expiry	11.75	Put	33.19230		0.03319	47.39000	0.04739	33.192	14.94	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Call	80.83780		0.08084	94.87130	0.09487	80.838	14.51	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Put	46.13780		0.04614	60.97130	0.06097	46.138	14.51	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Call	74.64730		0.07465	88.73700	0.08874	74.647	14.40	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Put	49.94730		0.04995	64.83700	0.06484	49.947	14.40	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.26670		12.26670	12.26660	12.26660		14.29	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	769.68900		0.76969	756.61610	0.75662	769.689	13.76	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	392.98900		0.39299	380.01610	0.38002	392.989	13.76	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	764.46140		0.76446	751.36420	0.75136	764.461	13.77	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	397.76140		0.39776	384.76420	0.38476	397.761	13.77	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	759.26070		0.75926	746.14400	0.74614	759.261	13.79	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	402.56070		0.40256	389.54400	0.38954	402.561	13.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAGB	On 04/03/2013	Any day expiry			13.69570		13.69570	13.66530	13.66530		9.23	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	11.32	Call	2,375.70000		2.37570	2,345.30000	2.34530	2,375.700	9.23	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	11.32	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.23	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.32	Call	375.70000		0.37570	346.49940	0.34650	375.700	9.23	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.32	Put	0.00000		0.00000	1.19940	0.00120	0.000	9.23	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.34	Call	355.70000		0.35570	326.78320	0.32678	355.700	9.23	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.34	Put	0.00000		0.00000	1.48320	0.00148	0.000	9.23	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.35	Call	345.70000		0.34570	316.95040	0.31695	345.700	9.23	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.35	Put	0.00000		0.00000	1.65040	0.00165	0.000	9.23	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.36	Call	335.70000		0.33570	307.13700	0.30714	335.700	9.23	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.36	Put	0.00000		0.00000	1.83700	0.00184	0.000	9.23	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry			9.09710		9.09710	9.11040	9.11040		13.19	0.00	0	40,000.00
DAUS	On 12/03/2013	Any day expiry	8.86	Call	247.22370		0.24722	262.56830	0.26257	247.224	14.49	0.00	0	40,000.00
DAUS	On 12/03/2013	Any day expiry	8.86	Put	10.12370		0.01012	12.16830	0.01217	10.124	14.49	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.84	Call	265.42830		0.26543	280.55280	0.28055	265.428	14.59	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.84	Put	8.32830		0.00833	10.15280	0.01015	8.328	14.59	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.85	Call	256.28730		0.25629	271.52110	0.27152	256.287	14.54	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.85	Put	9.18730		0.00919	11.12110	0.01112	9.187	14.54	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry			9.09960		9.09960	9.11290	9.11290		13.28	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.00	Call	141.13400		0.14113	156.43130	0.15643	141.134	13.70	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.00	Put	41.53400		0.04153	43.53130	0.04353	41.534	13.70	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.01	Call	134.17090		0.13417	149.47320	0.14947	134.171	13.66	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.01	Put	44.57090		0.04457	46.57320	0.04657	44.571	13.66	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.97	Call	162.98700		0.16299	178.20680	0.17821	162.987	13.83	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.97	Put	33.38700		0.03339	35.30680	0.03531	33.387	13.83	0.00	0	20,000.00
DAUS	On 14/03/2013	Any day expiry	8.99	Call	148.26160		0.14826	163.54180	0.16354	148.262	13.74	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.99	Put	38.66160		0.03866	40.64180	0.04064	38.662	13.74	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			9.11430		9.11430	9.12770	9.12770		12.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,114.44680		1.11445	1,127.83950	1.12784	1,114.447	17.76	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.14680		0.00015	0.13950	0.00014	0.147	17.76	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,014.56150		1.01456	1,027.95030	1.02795	1,014.561	17.08	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.26150		0.00026	0.25030	0.00025	0.261	17.08	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	166.57950		0.16658	180.72640	0.18073	166.580	12.75	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	72.27950		0.07228	73.02640	0.07303	72.279	12.75	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	44.03740		0.04404	52.33150	0.05233	44.037	14.28	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	279.73740		0.27974	274.63150	0.27463	279.737	14.28	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	154.34930		0.15435	168.51820	0.16852	154.349	12.75	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	80.04930		0.08005	80.81820	0.08082	80.049	12.75	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	148.43900		0.14844	162.60990	0.16261	148.439	12.75	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	84.13900		0.08414	84.90990	0.08491	84.139	12.75	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	142.66540		0.14267	156.83330	0.15683	142.665	12.75	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	88.36540		0.08837	89.13330	0.08913	88.365	12.75	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.15270		9.15270	9.16630	9.16630		12.95	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	227.97840		0.22798	239.60820	0.23961	227.978	12.84	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	135.27840		0.13528	133.30820	0.13331	135.278	12.84	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	112.06660		0.11207	120.95970	0.12096	112.067	13.87	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	309.36660		0.30937	304.65970	0.30466	309.367	13.87	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	250.97830		0.25098	262.86270	0.26286	250.978	12.80	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	118.27830		0.11828	116.56270	0.11656	118.278	12.80	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	239.29910		0.23930	251.05960	0.25106	239.299	12.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	126.59910		0.12660	124.75960	0.12476	126.599	12.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	233.59300		0.23359	245.29040	0.24529	233.593	12.83	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	130.89300		0.13089	128.99040	0.12899	130.893	12.83	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,154.23580		1.15424	1,167.81140	1.16781	1,154.236	15.02	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	1.53580		0.00154	1.51140	0.00151	1.536	15.02	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,054.90990		1.05491	1,068.46780	1.06847	1,054.910	14.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	8.10	Put	2.20990		0.00221	2.16780	0.00217	2.210	14.46	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.19240		9.19240	9.20590	9.20590		13.11	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	303.93560		0.30394	314.92890	0.31493	303.936	12.85	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	161.53560		0.16154	159.02890	0.15903	161.536	12.85	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	298.39400		0.29839	309.32880	0.30933	298.394	12.87	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	165.99400		0.16599	163.42880	0.16343	165.994	12.87	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	174.22230		0.17422	183.10120	0.18310	174.222	13.73	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	331.82230		0.33182	327.20120	0.32720	331.822	13.73	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,098.97690		1.09898	1,112.35230	1.11235	1,098.977	13.88	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	6.57690		0.00658	6.45230	0.00645	6.577	13.88	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	309.55120		0.30955	320.60060	0.32060	309.551	12.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	157.15120		0.15715	154.70060	0.15470	157.151	12.83	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.22810		9.22810	9.24170	9.24170		13.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	360.82680		0.36083	370.83320	0.37083	360.827	13.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	192.72680		0.19273	189.13320	0.18913	192.727	13.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	232.27800		0.23228	240.06740	0.24007	232.278	13.97	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	354.17800		0.35418	348.36740	0.34837	354.178	13.97	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,140.68450		1.14068	1,153.93910	1.15394	1,140.684	13.83	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	12.58450		0.01258	12.23910	0.01224	12.585	13.83	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	371.93360		0.37193	381.91790	0.38192	371.934	13.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	183.83360		0.18383	180.21790	0.18022	183.834	13.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	366.34940		0.36635	376.34360	0.37634	366.349	13.15	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	188.24940		0.18825	184.64360	0.18464	188.249	13.15	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.26000		9.26000	9.27360	9.27360		13.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	342.03220		0.34203	349.87260	0.34987	342.032	13.65	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	282.03220		0.28203	276.27260	0.27627	282.032	13.65	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	337.41120		0.33741	345.19480	0.34519	337.411	13.67	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	287.41120		0.28741	281.59480	0.28159	287.411	13.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.80	Call	159.53680		0.15954	163.97930	0.16398	159.537	15.65	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	699.53680		0.69954	690.37930	0.69038	699.537	15.65	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	346.70830		0.34671	354.60570	0.35461	346.708	13.62	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	276.70830		0.27671	271.00570	0.27101	276.708	13.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.26490		9.26490	9.27850	9.27850		13.81	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	288.97960		0.28898	295.36600	0.29537	288.980	14.14	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	374.07960		0.37408	366.86600	0.36687	374.080	14.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	431.79020		0.43179	439.83600	0.43984	431.790	13.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	206.89020		0.20689	201.33600	0.20134	206.890	13.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	426.29700		0.42630	434.33740	0.43434	426.297	13.38	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	211.39700		0.21140	205.83740	0.20584	211.397	13.38	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	420.86100		0.42086	428.89460	0.42889	420.861	13.40	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	215.96100		0.21596	210.39460	0.21039	215.961	13.40	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,185.11860		1.18512	1,197.65380	1.19765	1,185.119	13.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	20.21860		0.02022	19.15380	0.01915	20.219	13.89	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.27100		9.27100	9.28470	9.28470		13.82	0.00	0	31,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	403.63110		0.40363	411.51560	0.41152	403.631	13.52	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	242.63110		0.24263	236.81560	0.23682	242.631	13.52	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	414.01080		0.41401	421.90840	0.42191	414.011	13.48	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	233.01080		0.23301	227.20840	0.22721	233.011	13.48	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	408.79420		0.40879	416.68390	0.41668	408.794	13.50	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	237.79420		0.23779	231.98390	0.23198	237.794	13.50	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.30290		9.30290	9.31660	9.31660		14.03	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	357.77020		0.35777	363.86320	0.36386	357.770	14.06	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	364.87020		0.36487	357.26320	0.35726	364.870	14.06	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	201.92390		0.20192	205.15800	0.20516	201.924	15.77	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	739.02390		0.73902	728.55800	0.72856	739.024	15.77	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	387.74260		0.38774	394.23330	0.39423	387.743	13.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.24	Put	324.84260		0.32484	317.63330	0.31763	324.843	13.88	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	365.96610		0.36597	372.17840	0.37218	365.966	14.00	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	353.06610		0.35307	345.57840	0.34558	353.066	14.00	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	361.74820		0.36175	367.90500	0.36791	361.748	14.03	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	358.84820		0.35885	351.30500	0.35130	358.848	14.03	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.33720		9.33720	9.35100	9.35100		14.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	233.78950		0.23379	237.99300	0.23799	233.790	15.91	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	776.58950		0.77659	766.99300	0.76699	776.589	15.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	415.66720		0.41567	423.22960	0.42323	415.667	14.14	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	368.46720		0.36847	362.22960	0.36223	368.467	14.14	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	411.40910		0.41141	418.91550	0.41892	411.409	14.16	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	374.20910		0.37421	367.91550	0.36792	374.209	14.16	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	407.19560		0.40720	414.64620	0.41465	407.196	14.19	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	379.99560		0.38000	373.64620	0.37365	379.996	14.19	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	419.96460		0.41996	427.58340	0.42758	419.965	14.11	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	362.76460		0.36276	356.58340	0.35658	362.765	14.11	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.53210		9.53210	9.54620	9.54620		15.54	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	770.66940		0.77067	787.54890	0.78755	770.669	14.43	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	348.56940		0.34857	351.34890	0.35135	348.569	14.43	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	780.89710		0.78090	797.85970	0.79786	780.897	14.38	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	338.79710		0.33880	341.65970	0.34166	338.797	14.38	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	775.76570		0.77577	792.68710	0.79269	775.766	14.41	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	343.66570		0.34367	346.48710	0.34649	343.666	14.41	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.54550		9.54550	9.55870	9.55870		15.59	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	795.01410		0.79501	811.57690	0.81158	795.014	14.50	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	359.51410		0.35951	362.87690	0.36288	359.514	14.50	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	805.20860		0.80521	821.84830	0.82185	805.209	14.45	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	349.70860		0.34971	353.14830	0.35315	349.709	14.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.10	Call	800.09250	0.80009	816.69760	0.81670	800.093	14.48	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	354.59250	0.35459	357.99760	0.35800	354.593	14.48	0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.66540	113.66540	113.66341	113.66341			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	349.22000	0.34922	347.23000	0.34723	349.220		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			8.87569	88.20991	8.90219	87.98741			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,029.65000	79.02965	78,807.15000	78.80715	79,029.650		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			8.96705	89.36404	8.99429	89.13922			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	271.84000	0.27184	47.02000	0.04702	271.840		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	78,312.71000	78.31271	78,087.89000	78.08789	78,312.710		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			439.26500	439.26500	438.72700	438.72700			0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	62,750.00000	6.27500	57,370.00000	5.73700	62,750.000		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	62,650.00000	6.26500	57,270.00000	5.72700	62,650.000		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	62,550.00000	6.25500	57,170.00000	5.71700	62,550.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			445.01200	445.01200	444.47000	444.47000			0.00	0	280.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	9,780.00000	0.97800	15,200.00000	1.52000	9,780.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	9,880.00000	0.98800	15,300.00000	1.53000	9,880.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	9,980.00000	0.99800	15,400.00000	1.54000	9,980.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			451.36200	451.36200	450.81600	450.81600			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	53,720.00000	5.37200	48,260.00000	4.82600	53,720.000		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	53,620.00000	5.36200	48,160.00000	4.81600	53,620.000		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	53,520.00000	5.35200	48,060.00000	4.80600	53,520.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future			201.89300	201.89300	201.85700	201.85700			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			204.59300	204.59300	204.55700	204.55700			0.00	0	147.00
IGOV	On 07/11/2013	Index Future			207.56500	207.56500	207.52600	207.52600			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			546.31600	546.31600	545.92200	545.92200			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.08000		94.92000	5.07000	94.93000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.07000		94.93000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.05000		94.95000	5.04000	94.96000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.03000		94.97000	5.02000	94.98000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.00000		95.00000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.00000		95.00000	5.02000	94.98000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.04000		94.96000	5.06000	94.94000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.13000		94.87000	5.15000	94.85000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.24000		94.76000	5.27000	94.73000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.38000		94.62000	5.41000	94.59000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.54000		94.46000	5.57000	94.43000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.49400		7.49400	7.51590	7.51590		10.47		22,482,000.00	3,000	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	604.39400		0.60439	626.33890	0.62634	604.394	16.77		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.39400		0.00039	0.43890	0.00044	0.394	16.77		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	594.42230		0.59442	616.36700	0.61637	594.422	16.64		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.42230		0.00042	0.46700	0.00047	0.422	16.64		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	584.45290		0.58445	606.39720	0.60640	584.453	16.51		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.45290		0.00045	0.49720	0.00050	0.453	16.51		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.55080		7.55080	7.57290	7.57290		9.22		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	280.48510		0.28049	298.50610	0.29851	280.485	9.71		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	69.68510		0.06969	65.60610	0.06561	69.685	9.71	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	273.20490		0.27320	291.08110	0.29108	273.205	9.69	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	72.40490		0.07240	68.18110	0.06818	72.405	9.69	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	266.01030		0.26601	283.73660	0.28374	266.010	9.66	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	75.21030		0.07521	70.83660	0.07084	75.210	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			6.83228		107.90249	6.84309	107.82298			0.00	0	4,970.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,514.69000		1.51469	1,435.18000	1.43518	1,514.690		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,586.91000		1.58691	1,507.40000	1.50740	1,586.910		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,659.07000		1.65907	1,579.56000	1.57956	1,659.070		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.88722		109.31430	6.89833	109.23451			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,844.48000		2.84448	2,764.69000	2.76469	2,844.480		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	2,913.85000		2.91385	2,834.06000	2.83406	2,913.850		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	2,983.16000		2.98316	2,903.37000	2.90337	2,983.160		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			5.33472		119.78101	5.36184	119.71501		1.62	5,869,269.49	49	6,044.00
R157	On 02/05/2013	Bond Future	5.34	Call	320.38000		0.32038	295.83000	0.29583	320.380	1.63	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	307.53000		0.30753	348.98000	0.34898	307.530	1.63	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	333.21000		0.33321	307.87000	0.30787	333.210	1.64	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	296.02000		0.29602	336.68000	0.33668	296.020	1.64	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	346.33000		0.34633	320.19000	0.32019	346.330	1.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future	5.36	Put	284.81000		0.28481	324.67000	0.32467	284.810	1.64	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.33581		121.34827	5.36619	121.28225		1.48	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,892.64000		91.89264	91,826.62000	91.82662	91,892.640	1.59	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.59	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.33507		116.27309	5.37003	116.20693		1.37	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	812.90000		0.81290	774.16000	0.77416	812.900	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	331.63000		0.33163	359.05000	0.35905	331.630	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	825.29000		0.82529	786.20000	0.78620	825.290	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	325.20000		0.32520	352.27000	0.35227	325.200	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	837.78000		0.83778	798.34000	0.79834	837.780	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	318.87000		0.31887	345.59000	0.34559	318.870	1.41	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.40657		130.19339	7.42776	129.98175		11.21	130,193,390.00	1,000	64,798.00
R186	On 02/05/2013	Bond Future	6.75	Call	370.17000		0.37017	373.38000	0.37338	370.170	11.05	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,180.35000		7.18035	7,395.20000	7.39520	7,180.350	11.05	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,276.51000		2.27651	2,231.69000	2.23169	2,276.510	11.29	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,442.35000		2.44235	2,609.17000	2.60917	2,442.350	11.29	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,326.14000		2.32614	2,279.95000	2.27995	2,326.140	11.29	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,391.86000		2.39186	2,557.31000	2.55731	2,391.860	11.29	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,376.38000		2.37638	2,328.81000	2.32881	2,376.380	11.30	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,342.09000		2.34209	2,506.16000	2.50616	2,342.090	11.30	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,422.85000		4.42285	4,322.79000	4.32279	4,422.850	11.48	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,053.00000		1.05300	1,164.58000	1.16458	1,053.000	11.48	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.47420		126.61227	7.49601	126.39884		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
R186	On 01/08/2013	Bond Future	7.25	Call	3,206.47000		3.20647	3,155.77000	3.15577	3,206.470	12.94	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,430.14000		5.43014	5,592.87000	5.59287	5,430.140	12.94	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,339.86000		117.33986	117,126.43000	117.12643	117,339.860	13.47	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	13.47	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.54751		128.41924	7.57004	128.20359		12.65	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,631.35000		8.63135	8,515.18000	8.51518	8,631.350	13.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,039.36000		3.03936	3,138.84000	3.13884	3,039.360	13.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,691.29000		8.69129	8,574.54000	8.57454	8,691.290	13.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,009.48000		3.00948	3,108.38000	3.10838	3,009.480	13.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,409.83000		12.40983	12,260.21000	12.26021	12,409.830	13.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,593.16000		1.59316	1,659.19000	1.65919	1,593.160	13.24	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,571.56000		8.57156	8,455.98000	8.45598	8,571.560	13.02	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,069.49000		3.06949	3,169.56000	3.16956	3,069.490	13.02	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			290.86612		290.86612	290.86981	290.86981			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,476.12000		8.47612	8,479.81000	8.47981	8,476.120		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	8,466.12000		8.46612	8,469.81000	8.46981	8,466.120		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	8,456.12000		8.45612	8,459.81000	8.45981	8,456.120		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.16034	108.80565	5.20463	108.73494		0.99	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,809.93000	1.80993	1,880.64000	1.88064	1,809.930	0.92	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	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,793.60000	1.79360	1,864.31000	1.86431	1,793.600	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,777.26000	1.77726	1,847.97000	1.84797	1,777.260	0.92	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.13667	105.82549	5.18901	105.75457		0.91	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,579.81000	68.57981	68,508.89000	68.50889	68,579.810	0.99	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.99	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.07882	107.33576	5.14385	107.26457		0.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	152.74000	0.15274	132.07000	0.13207	152.740	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	469.76000	0.46976	520.28000	0.52028	469.760	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	156.36000	0.15636	135.31000	0.13531	156.360	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	462.38000	0.46238	512.52000	0.51252	462.380	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	160.05000	0.16005	138.61000	0.13861	160.050	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	455.07000	0.45507	504.82000	0.50482	455.070	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			217.15846	217.15846	217.15613	217.15613			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	6,118.46000	6.11846	6,116.13000	6.11613	6,118.460		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	6,108.46000	6.10846	6,106.13000	6.10613	6,108.460		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	6,098.46000	6.09846	6,096.13000	6.09613	6,098.460		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future	211.06	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			5.86836		110.21467	5.87924	110.17113		3.79		0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	718.84000		0.71884	713.20000	0.71320	718.840	3.82		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	632.27000		0.63227	670.17000	0.67017	632.270	3.82		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	740.06000		0.74006	734.01000	0.73401	740.060	3.82		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	613.51000		0.61351	651.00000	0.65100	613.510	3.82		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	761.65000		0.76165	755.17000	0.75517	761.650	3.82		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	595.14000		0.59514	632.20000	0.63220	595.140	3.82		0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.90679		111.65675	5.91825	111.61338		3.65		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,443.55000		98.44355	98,400.18000	98.40018	98,443.550	3.84		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	3.84		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.95306		109.09042	5.96525	109.04717		3.53		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,387.20000		1.38720	1,372.09000	1.37209	1,387.200	3.58		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,185.37000		1.18537	1,213.51000	1.21351	1,185.370	3.58		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,860.90000		106.86090	106,817.65000	106.81765	106,860.900	3.73		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	3.73		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	882.93000		0.88293	873.17000	0.87317	882.930	3.53		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,749.71000		1.74971	1,783.20000	1.78320	1,749.710	3.53		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,349.31000		1.34931	1,334.57000	1.33457	1,349.310	3.58		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,218.32000		1.21832	1,246.83000	1.24683	1,218.320	3.58		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,368.18000		1.36818	1,353.26000	1.35326	1,368.180	3.58		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,201.76000		1.20176	1,230.09000	1.23009	1,201.760	3.58		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future			6.15029		111.68232	6.16636	111.60296		5.23	0.00	0	6,032.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,333.65000		1.33365	1,308.25000	1.30825	1,333.650	5.32	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	646.09000		0.64609	700.05000	0.70005	646.090	5.32	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,364.22000		1.36422	1,338.09000	1.33809	1,364.220	5.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	627.65000		0.62765	680.88000	0.68088	627.650	5.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,395.16000		1.39516	1,368.28000	1.36828	1,395.160	5.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	609.61000		0.60961	662.09000	0.66209	609.610	5.33	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.19964		109.11728	6.21647	109.03765		5.50	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,233.78000		100.23378	100,154.15000	100.15415	100,233.780	5.80	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	5.80	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.25305		110.67451	6.27079	110.59451		5.08	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,027.26000		4.02726	3,976.21000	3.97621	4,027.260	5.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	720.99000		0.72099	749.94000	0.74994	720.990	5.42	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,969.22000		1.96922	1,939.04000	1.93904	1,969.220	5.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,802.68000		1.80268	1,852.50000	1.85250	1,802.680	5.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,993.15000		1.99315	1,962.67000	1.96267	1,993.150	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,781.59000		1.78159	1,831.11000	1.83111	1,781.590	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,017.24000		2.01724	1,986.46000	1.98646	2,017.240	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,760.68000		1.76068	1,809.90000	1.80990	1,760.680	5.19	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			5.17420		103.86728	5.22401	103.83336		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	1,227.91000		1.22791	1,261.83000	1.26183	1,227.910	0.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,220.96000		1.22096	1,254.88000	1.25488	1,220.960	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	1,214.01000		1.21401	1,247.93000	1.24793	1,214.010	0.37	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.07508		101.46451	5.15156	101.43083		0.30	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,466.40000		30.46640	30,432.72000	30.43272	30,466.400	0.32	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.32	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.64087		102.91255	4.82775	102.87911		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	16.70000		0.01670	9.55000	0.00955	16.700	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	79.55000		0.07955	105.84000	0.10584	79.550	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	17.19000		0.01719	9.87000	0.00987	17.190	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	78.24000		0.07824	104.36000	0.10436	78.240	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	17.68000		0.01768	10.19000	0.01019	17.680	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	76.94000		0.07694	102.89000	0.10289	76.940	0.12	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.40931		106.74604	6.41505	106.71435		6.43	0.00	0	7,229.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,198.34000		1.19834	1,209.50000	1.20950	1,198.340	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,029.05000		1.02905	1,071.90000	1.07190	1,029.050	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,227.83000		1.22783	1,238.72000	1.23872	1,227.830	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,003.45000		1.00345	1,046.03000	1.04603	1,003.450	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,257.73000		1.25773	1,268.34000	1.26834	1,257.730	6.51	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	978.30000		0.97830	1,020.60000	1.02060	978.300	6.51	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.46562		104.50630	6.47151	104.47492		6.71	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	96,935.11000		96.93511	96,903.73000	96.90373	96,935.110	7.04	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	7.04	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.52295		105.99779	6.52902	105.96666		6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,721.13000		2.72113	2,716.96000	2.71696	2,721.130	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,868.68000		1.86868	1,895.64000	1.89564	1,868.680	6.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.70	Call	2,750.46000		2.75046	2,746.16000	2.74616	2,750.460	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,847.25000		1.84725	1,874.08000	1.87408	1,847.250	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,779.93000		2.77993	2,775.51000	2.77551	2,779.930	6.55	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,826.00000		1.82600	1,852.71000	1.85271	1,826.000	6.55	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			6.51048		102.13475	6.51617	102.09973		7.77	0.00	0	17,342.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,712.78000		1.71278	1,722.89000	1.72289	1,712.780	7.83	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	919.30000		0.91930	964.43000	0.96443	919.300	7.83	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,749.70000		1.74970	1,759.42000	1.75942	1,749.700	7.83	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	895.27000		0.89527	940.01000	0.94001	895.270	7.83	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,787.04000		1.78704	1,796.36000	1.79636	1,787.040	7.83	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	871.72000		0.87172	916.06000	0.91606	871.720	7.83	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.56112		103.47118	6.56694	103.43637		8.16	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,426.71000		94.42671	94,391.90000	94.39190	94,426.710	8.55	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	8.55	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.61747		101.55171	6.62344	101.51712		8.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,938.14000		5.93814	5,924.56000	5.92456	5,938.140	8.55	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	979.70000		0.97970	1,000.71000	1.00071	979.700	8.55	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,259.26000		3.25926	3,255.86000	3.25586	3,259.260	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,265.56000		2.26556	2,296.75000	2.29675	2,265.560	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,291.81000		3.29181	3,288.28000	3.28828	3,291.810	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,240.88000		2.24088	2,271.94000	2.27194	2,240.880	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,324.52000		3.32452	3,320.86000	3.32086	3,324.520	8.24	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,216.41000		2.21641	2,247.34000	2.24734	2,216.410	8.24	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
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			8.31762		79.60950	8.34386	79.38739		16.73		0.00	0	9,196.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,023.54000		1.02354	1,002.38000	1.00238	1,023.540	16.61		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,880.15000		3.88015	4,081.10000	4.08110	3,880.150	16.61		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,050.08000		1.05008	1,028.04000	1.02804	1,050.080	16.61		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,817.16000		3.81716	4,017.23000	4.01723	3,817.160	16.61		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,077.08000		1.07708	1,054.15000	1.05415	1,077.080	16.62		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,754.78000		3.75478	3,953.96000	3.95396	3,754.780	16.62		0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.38747		80.65127	8.41436	80.42682		17.58		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,702.16000		70.70216	70,477.71000	70.47771	70,702.160	18.27		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.27		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.46424		78.65764	8.49186	78.43059		20.16		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,007.91000		10.00791	9,862.83000	9.86283	10,007.910	21.02		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,150.42000		2.15042	2,232.39000	2.23239	2,150.420	21.02		0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,649.90000		6.64990	6,542.71000	6.54271	6,649.900	20.63		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,035.81000		4.03581	4,155.67000	4.15567	4,035.810	20.63		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,694.80000		6.69480	6,587.05000	6.58705	6,694.800	20.63		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,002.63000		4.00263	4,121.93000	4.12193	4,002.630	20.63		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,739.82000		6.73982	6,631.51000	6.63151	6,739.820	20.64		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,969.69000		3.96969	4,088.43000	4.08843	3,969.690	20.64		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			163.92968	163.92968	163.92907	163.92907			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	2,789.68000	2.78968	2,789.07000	2.78907	2,789.680		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	2,779.68000	2.77968	2,779.07000	2.77907	2,779.680		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	2,769.68000	2.76968	2,769.07000	2.76907	2,769.680		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			128.58487	128.58487	128.59071	128.59071			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,894.87000	2.89487	2,900.71000	2.90071	2,894.870		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,884.87000	2.88487	2,890.71000	2.89071	2,884.870		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,874.87000	2.87487	2,880.71000	2.88071	2,874.870		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			135.42443	135.42443	135.10196	135.10196			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	4,334.43000	4.33443	4,011.96000	4.01196	4,334.430		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	4,324.43000	4.32443	4,001.96000	4.00196	4,324.430		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	4,314.43000	4.31443	3,991.96000	3.99196	4,314.430		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future	131.11	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			7.97049	92.12703	8.00687	91.80766		15.02	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,691.93000	1.69193	1,612.23000	1.61223	1,691.930	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,850.93000	2.85093	3,090.60000	3.09060	2,850.930	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,729.16000	1.72916	1,647.65000	1.64765	1,729.160	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,798.59000	2.79859	3,036.45000	3.03645	2,798.590	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,766.89000	1.76689	1,683.57000	1.68357	1,766.890	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,746.87000	2.74687	2,982.92000	2.98292	2,746.870	14.96	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.03852	93.33246	8.07587	93.00957		15.55	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,717.44000	82.71744	82,394.55000	82.39455	82,717.440	16.12	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	16.12	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.11478	91.12720	8.15323	90.80031		16.57	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,179.65000	7.17965	6,997.53000	6.99753	7,179.650	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,257.11000	3.25711	3,401.88000	3.40188	3,257.110	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,229.34000	7.22934	7,046.38000	7.04638	7,229.340	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,226.94000	3.22694	3,370.87000	3.37087	3,226.940	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,279.14000	7.27914	7,095.34000	7.09534	7,279.140	17.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,197.00000	3.19700	3,340.09000	3.34009	3,197.000	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			8.36509	81.17134	8.39634	80.89248		17.49	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,391.72000	72.39172	72,112.86000	72.11286	72,391.720	18.21	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	18.21	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.43260	82.23347	8.46465	81.95143		18.16	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	71,785.57000	71.78557	71,503.53000	71.50353	71,785.570	18.84	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.84	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			1.46150	1.46150	1.46390	1.46390		13.27	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,715.05770	0.17151	1,739.08760	0.17391	1,715.058	19.12	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.05770	0.00001	0.08760	0.00001	0.058	19.12	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,615.07990	0.16151	1,639.11730	0.16391	1,615.080	18.46	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.07990	0.00001	0.11730	0.00001	0.080	18.46	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,515.12210	0.15151	1,539.17490	0.15392	1,515.122	17.93	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	0.12210	0.00001	0.17490	0.00002	0.122	17.93	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.47130	1.47130	1.47410	1.47410		13.43	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	927.40510	0.09274	952.62690	0.09526	927.405	13.09	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	114.40510	0.01144	111.62690	0.01116	114.405	13.09	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	850.17070	0.08502	874.97870	0.08750	850.171	13.07	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	137.17070	0.01372	133.97870	0.01340	137.171	13.07	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	778.33920	0.07783	802.67500	0.08027	778.339	13.14	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	165.33920	0.01653	161.67500	0.01617	165.339	13.14	0.00	0	0.00
Total for Derivatives :										546,605,101.33	55,273	1 625 215.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188	12.83599	99.94188	12.80423			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858	25.54929	108.85858	25.48801			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011	10.36995	100.00011	10.34428			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673	12.89688	111.70673	12.86529		1,787,307,680,000.00	16,000,000	8,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB010		On 21/11/2022	Spot Bond	100.63261	7.25514	100.63261	7.23687		0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	100.64155	7.34840	100.64155	7.32990		0.00	0	0.00
AB012		On 21/11/2022	Spot Bond	8.00000	46.69910	8.00000	46.68899		0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	101.73855	11.21384	101.73855	11.18839		0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	105.29362	27.43171	105.29362	27.36768		51,804,461,040.00	492,000	12,102,000.00
AB07		On 07/03/2014	Spot Bond	105.62267	47.58779	105.62267	51.86614		0.00	0	7,900,000.00
AB08		On 03/05/2017	Spot Bond	100.96284	9.90698	100.96284	9.88196		0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	111.66393	14.74628	111.66393	14.71019		0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	100.00003	64.93273	100.00003	64.72551		0.00	0	0.00
ABCP11		On 31/03/2013	Spot Bond	215.58145	93.05872	215.58145	92.57981		0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	134.94825	32.99004	134.94825	32.89367		0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	269.82094	3.10957	269.82094	3.09502		0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	100.53123	26.90054	100.53123	26.83285		0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	100.25380	44.91537	100.25380	44.80389		0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	100.10451	14.02781	100.10451	13.99304		0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	100.10764	9.05668	100.10764	9.03422		0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	100.11256	8.55017	100.11256	8.52898		0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	100.11573	8.61979	100.11573	8.59843		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	113.03853	30.28480	113.03853	30.20994			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	24.34628	102.88112	24.28444			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	36.93806	106.71879	36.85090			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	31.46791	101.43096	31.38899			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	24.64455	100.69530	24.58315			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.14294	101.53927	12.11245			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	17.00451	101.47729	16.96185			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.24381	101.61005	10.21808			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	73.40700	108.48706	73.23145		14,862,727,220.00		137,000	1,237,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	66.04196	101.57306	65.82832			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	78.52941	100.00000	78.29912			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	93.07559	215.26681	92.59719			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	45.02277	133.33110	44.89245			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	20.90894	122.14204	20.85235			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.88233	113.35700	9.85709			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.07509	100.00000	5.06335			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	17.88848	123.70523	17.84096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	102.18114	18.01308	102.18114	17.96761			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.75647	99.83242	11.72740			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.81724	99.82309	11.78802			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	12.39698	99.81405	12.36634			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.56725	106.48741	5.55379			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.68731	100.00000	21.63360			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.19739	165.75435	4.18317			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	14.17829	157.68318	14.13199			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.40489	170.05600	3.39315			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	60.86720	143.83197	60.86253			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.99828	172.68858	3.98433			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	93.06087	215.54135	92.58202			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	93.05842	215.58717	92.57949			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	99.69473	100.00000	99.43911			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.10285	71.58015	7.09235			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.10285	71.58015	7.09235			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	53.08938	100.36979	53.08937			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.94910	84.61000	12.92736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	92.57000	20.12484	92.57000	20.08874			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.83943	100.05362	11.81010			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.95973	95.34000	17.92682			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	33.68404	100.00000	33.62013			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.75398	94.00000	16.72359			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.70041	94.99000	15.67171			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	23.81123	89.20000	23.76967			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	31.45327	90.02000	31.39692			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.61375	101.37010	9.58966			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.45671	101.21709	9.43304			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	30.07320	89.83000	30.01941			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	22.39448	136.93312	22.33040			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	25.48044	102.86000	25.43110			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	25.91789	96.69000	25.86897			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	24.90652	96.61000	24.85953			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	24.50104	96.38000	24.45490			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	10.04036	99.94804	10.01551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	121.81240	18.92427	121.81240	18.87460			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	78.54308	104.20000	78.37643			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.98714	101.30453	9.96212			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.13853	93.54000	22.09774			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	21.00840	92.85000	20.96990			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.10146	103.39542	2.09663			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.82216	149.61017	2.81352			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.46675	196.08295	2.45751			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.46423	95.40000	17.43195			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	73.92794	107.27000	73.76767			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.32023	94.09000	17.28818			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.06664	100.00000	9.05248			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.22927	100.00000	3.22305			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	12.50000	100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	14.17732	114.69202	14.14186		27,411,392,780.00	239,000	4,339,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	25.37154	105.76936	25.31210		30,673,114,400.00	290,000	4,090,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	10.15563	102.79126	10.13252		36,593,688,560.00	356,000	3,356,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	12.95433	101.48825	12.92499		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond	110.44192	19.23928	110.44192	19.19260			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	39.09621	125.04605	38.98903			0.00	0	1,000,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.83925	4.00000	121.81667			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	3.07084	274.59193	3.05631			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	5.02751	123.88924	5.01375			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.65615	128.40915	2.64868			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	84.98487	99.53952	84.72194			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	102.76254	100.06620	102.49123			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	96.53544	100.07265	96.03749			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.61692	100.00000	26.55101			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	78.42529	100.53957	78.20776			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	92.22785	101.66199	91.99957			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	78.42529	100.53957	78.20776			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	88.31499	101.42690	88.10615			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	93.46621	102.82057	93.24884			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	21.39216	111.03772	21.34003			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	21.84250	100.83941	21.78738			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	22.05908	100.86237	22.00341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL036	On 20/08/2015	Spot Bond	101.18756	25.12758	101.18756	25.06399				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	65.48145	100.06785	65.27236				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	65.45256	100.06721	65.24355				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	21.62585	100.81643	21.57130				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.66726	54.43317	8.65694				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	56.24906	100.61624	56.10743				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	64.43481	99.86961	64.27543				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.48058	100.00000	20.44173				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.19754	100.00000	17.16491				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.19754	100.00000	17.16491				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	65.83789	100.07583	65.62765				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	18.88946	100.07969	18.84266				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	19.80491	100.08857	19.75583				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	18.48133	100.07573	18.43554				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	18.75709	100.07841	18.71062				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	18.87843	100.07959	18.83164				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.53015	103.08180	10.50600				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083	On 30/07/2017	Spot Bond	103.08180	10.53015	103.08180	10.50600			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.57878	103.10163	10.55451			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	18.26071	100.07361	18.21546			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.57878	103.10163	10.55451			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.48151	103.06198	10.45746			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	29.59412	79.64238	29.54666			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	32.03959	100.07204	31.96020			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	66.01134	100.07100	65.84778			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	17.91508	99.94507	17.87074			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	66.01134	100.07100	65.84778			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.64036	100.07684	9.61647			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	9.45551	100.07933	9.43208			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.40549	100.08039	9.38218			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	9.16374	100.07826	9.14104			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	65.71753	100.06560	65.55471			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	10.23429	100.07361	10.20893			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	90.03119	101.31884	89.73454			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	11.32375	110.28658	11.29316			0.00	0	930,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114	On 20/03/2014	Spot Bond	100.06728	44.94719	100.06728	44.83581				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	51.76648	105.71996	51.64525				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	59.18261	100.99526	59.03309				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.08182	101.18059	8.06159				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.02871	102.01291	8.00847				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.24029	100.00000	10.22086				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	59.75692	101.04786	59.60755				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.47292	100.00000	4.46298				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.74786	100.00000	5.73499				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.48593	72.59933	14.46429				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.52344	127.83552	3.51382				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.65888	127.87043	3.64889				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.90554	100.07569	8.88348				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	38.56065	100.62321	38.46355				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	38.56065	100.62321	38.46355				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	59.75692	101.04786	59.60755				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	37.91645	100.51806	37.82107				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL134		On 20/09/2014	Spot Bond	100.07299	32.12532	100.07299	32.04572		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	100.07235	32.06817	100.07235	31.98871		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.33418	8.65509	101.33418	8.63340		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.41093	12.25017	100.41093	12.24415		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.33457	8.64309	101.33457	8.62143		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	103.90444	10.26206	103.90444	10.23836		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	103.93140	10.30944	103.93140	10.28563		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.22094	32.07469	100.22094	31.99511		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.59173	13.11253	100.59173	13.07988		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	99.93469	12.47385	99.93469	12.44298		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.07603	8.94179	100.07603	8.91963		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	100.93686	59.00283	100.93686	58.85870		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.27790	44.71166	100.27790	44.60067		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.06196	44.55038	100.06196	44.43999		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.07446	11.22656	100.07446	11.19875		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	100.76536	57.72836	100.76536	57.58281		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.06587	22.92656	100.06587	22.86976		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.06402	22.74904	100.06402	22.69267		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155	On 20/03/2015	Spot Bond	100.06760	23.09365	100.06760	23.03643			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	11.20295	100.07424	11.17518			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.78965	100.07047	10.76292			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	22.95789	100.06619	22.90101			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	23.07276	100.06739	23.01559			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	14.68899	102.65284	14.65542			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	17.73121	100.06844	17.68729			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	23.01010	100.06674	22.95309			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	47.05252	100.09530	46.93590			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	23.23757	100.18292	23.17993			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	44.67884	100.06691	44.56814			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.26381	108.26890	11.23707			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	11.16753	100.07386	11.13986			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.97445	103.66222	4.96267			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	23.06232	100.06728	23.00517			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	23.08325	100.06735	23.02604			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	11.08439	100.07626	11.05693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond	100.07891	9.28221	100.07891	9.25922			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.68018	100.07361	8.65868			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	65.53360	100.07223	65.32433			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	32.31471	100.07839	32.23463			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	23.58350	100.07574	23.52506			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	11.67479	100.08155	11.64586			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	11.08439	100.07626	11.05693			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	9.34242	100.07944	9.31927			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	10.36488	100.07796	10.33920			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.81814	100.07839	8.79628			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.38444	100.07515	12.35376			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	9.05513	100.07965	9.03269			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	9.21211	100.08103	9.18928			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	65.16262	100.06425	64.95455			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	65.20121	100.06489	64.99302			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	17.54284	100.06989	17.49937			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	17.70832	100.07148	17.66444			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	9.15653	100.08134	9.13384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL194	On 20/09/2022	Spot Bond	100.08134	9.15653	100.08134	9.13384			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	12.32416	100.08737	12.29362			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	10.23388	100.07679	10.20852			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	12.22971	100.08652	12.19940			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	12.26513	100.08684	12.23474			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	12.32416	100.08737	12.29362			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.14326	85.50175	7.12923			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	9.36198	100.08315	9.33877			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	9.36198	100.08315	9.33877			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01817	100.00000	0.01812			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01751	100.00000	0.01747			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	6.05349	100.00000	6.02112			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	100.14297	103.67806	99.88356			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.67165	100.00000	3.66245			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	26.80021	100.56844	26.73275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1	On 21/11/2014	Spot Bond	100.63477	27.39016	100.63477	27.32119			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	27.78324	100.67892	27.71325			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.15408	101.20949	16.11365			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.88601	101.34649	16.84369			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	17.85987	101.52904	17.81504			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	12.48476	108.27946	12.45496			0.00	0	3,900,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	13.18302	124.59492	13.14799			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.15224	100.00000	33.07014			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	20.58008	115.64616	20.52827		6,823,123,440.00	59,000	8,959,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	31.69193	100.00000	31.61345			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.55254	100.00000	15.51793			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.71723	154.79211	4.70204			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	41.32242	129.92747	41.20831			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	92.13520	101.15622	91.90069			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.70624	99.92565	11.67727			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	13.46153	112.23984	13.42862			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	21.01930	101.18527	20.96670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond	101.23711	9.68749	101.23711	9.66323				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	63.88300	100.00000	63.72481				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.35431	100.00000	9.33088				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	23.70694	114.82122	23.64791			16,993,540,560.00		148,000	148,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.62937	99.81750	10.60309				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	66.64340	100.11329	66.43050				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	71.40637	103.73691	71.24173				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	31.08843	99.83571	31.01156				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	36.20118	105.24488	36.11718				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	14.61501	111.52726	14.57946				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	58.71435	100.88946	58.56616				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	19.38386	104.32215	19.33400				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	92.61173	99.81811	92.16069				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	21.91072	102.00706	21.85549				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	21.89413	101.95171	21.83897				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.40222	99.81798	15.36414				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	21.80124	101.94160	21.74631				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.62813	104.59763	14.59043			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	21.06990	99.81335	21.01781			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	21.06990	99.81335	21.01781			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	17.78898	99.81340	17.74500			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.39642	101.35805	18.35030			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	19.36015	102.22265	19.31125			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	21.91072	102.00706	21.85549			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	18.65539	102.70168	18.60808			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.80999	102.35327	12.77760			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	15.05973	99.82359	15.02250			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	15.06111	99.81671	15.02387			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	15.06111	99.81671	15.02387			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	33.16094	99.82722	33.07895			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	100.28932	99.86832	100.03249			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	20.32661	97.82330	20.27725			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	14.11408	103.70924	14.07797			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	15.45830	99.79214	15.42009			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	13.32269	100.04409	13.28969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.71165	99.77076	1.70742			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.91903	92.33087	12.88926			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	63.36102	99.87024	63.15904			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	19.44725	99.83486	19.39916			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.31447	99.06007	10.28914			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.70085	99.81958	0.69912			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.56876	100.00000	1.56507			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	22.66607	104.16088	22.60786			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	20.65504	103.97505	20.60208			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	17.84052	106.00425	17.79398			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	15.29353	99.75847	15.25574			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.28841	99.75846	0.28770			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.15042	100.00000	0.14968			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.08456	100.00000	7.07112			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.01287	100.00000	21.95836			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.03418	100.00000	19.98458			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.36678	100.00000	12.33615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.38954	100.00000	12.35851			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.95202	100.00000	14.91500			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.95567	100.00000	12.92359			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	99.18315	100.20198	98.91382			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	33.39801	102.32067	33.31360			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	20.68920	102.37811	20.63688			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	79.86871	100.00000	100.00000			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.23202	169.54509	2.22446			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.65210	150.32167	10.62536			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	4.91569	150.48996	4.90333			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.64561	105.72100	10.62081			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	40.56455	101.02420	40.46204			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	93.05089	101.68745	92.73388			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	56.78313	100.66680	56.64009			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	57.79188	100.64029	57.64634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B	On 04/07/2013	Spot Bond	104.00756	92.97777	104.00756	92.65560			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	58.88048	100.90417	58.73184			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	100.39281	101.68177	100.13134			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.10744	100.33377	8.86815			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	31.78716	100.06919	31.70840			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	35.06304	100.00000	34.97524			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	76.77983	100.00000	76.62627			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.76778	101.11913	12.73584			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.81844	101.12772	12.78638			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.97042	101.15348	12.93797			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.47662	101.23934	13.44287			0.00	0	5,000,000.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.98218	101.32517	13.94715			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.39450	101.56516	15.35585			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.14646	100.00000	6.13124			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.26636	100.93890	10.24073			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.62417	100.99127	10.59763			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.77744	101.01372	10.75051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.82851	101.02120	10.80145			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.44093	101.11093	11.41232			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.25615	101.23048	12.22547			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.84693	100.00000	3.83740			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.84693	100.00000	3.83740			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	10.26097	100.10441	10.23552			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.91794	100.11338	10.89088			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	11.09710	100.11583	11.06959			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	15.19488	107.76177	15.15874			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.63454	100.12316	11.60570			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	12.58988	100.13609	12.55866			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.75947	100.00000	2.75264			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.75947	100.00000	2.75264			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	35.99722	110.26280	35.90999		50,169,574,000.00	455,000	3,255,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	7.89872	100.53667	7.87884			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	71.83546	96.69296	71.69902			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.11432	100.49749	14.07883				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.55096	100.00000	6.53455				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	6.88168	100.60117	6.86436				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.13278	100.49926	14.09723				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.43718	100.52855	14.40086				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	14.99033	100.58172	14.95260				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	17.29064	100.80214	17.24702				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.39860	101.17004	13.36470				0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.10916	98.88769	100.10916	98.36393				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	93.67456	100.17136	93.35760				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	66.15824	100.07370	65.99431				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	84.43516	100.27042	84.25041				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.54163	100.00000	9.51800				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	35.82196	112.83919	35.73354			16,925,878,500.00	150,000	3,450,000.00	
CBL08	On 02/11/2016	Spot Bond	121.22515	18.90196	121.22515	18.85254			11,273,938,950.00	93,000	100,000.00	
CBL09	On 29/01/2017	Spot Bond	101.55684	14.31815	101.55684	14.28219				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	40.16807	100.95576	40.06663				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond	108.79348	18.70158	108.79348	18.65675			36,554,609,280.00	336,000	8,636,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.12463	109.29382	11.09830			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.84848	101.38676	10.82098			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.83501	110.62195	11.80626			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	20.11743	100.52977	20.06681			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	14.09410	105.82127	14.06108			37,566,550,850.00	355,000	2,655,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.14995	100.81182	10.12435			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.13193	105.70562	11.10587			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.91407	100.97754	15.87387			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	12.05169	100.26196	12.02177			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.40099	123.26011	12.36831			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	12.08044	119.72199	12.04935			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	14.30624	123.54995	14.26827			0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.24547	100.40002	14.21007			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	22.85169	107.22537	22.79757			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	28.71138	100.86678	28.63892			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	45.52987	102.24997	45.41486			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	28.65471	102.59156	28.58212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond	100.41408	20.60158	100.41408	20.55148				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	106.91283	100.11325	106.63043				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	49.50118	100.18762	49.37839				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	96.53540	100.07319	96.03745				0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	99.69473	100.00000	99.43911				0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	99.69473	100.00000	99.43911				0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	99.69473	100.00000	99.43911				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	99.69473	100.00000	99.43911				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	96.53540	100.07319	96.03745				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	96.53540	100.07319	96.03745				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	78.41309	100.53672	78.19560				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	96.55867	100.07373	96.06061				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	96.32587	100.06833	95.82904				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	96.13964	100.06400	95.64378				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	85.42341	100.60353	85.22962				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	24.81700	101.15466	24.75421				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	93.71065	99.83222	93.39454				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	101.14186	24.69618	101.14186	24.63371			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	65.47649	100.06829	65.26741			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	65.30791	100.06451	65.09937			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	25.33456	101.20948	25.27043			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	79.55878	100.61649	79.32640			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	79.47831	100.58787	79.24621			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	78.63148	100.59448	78.41329			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	96.60523	100.07482	96.10692			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	96.44227	100.07103	95.94483			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	65.64508	100.07206	65.43546			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	74.60216	106.64650	74.42622			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	101.26706	103.71200	101.01130			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	71.87445	104.51633	71.70770			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	80.56988	100.85780	80.33272			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	47.01180	100.09542	46.89529			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	66.81548	100.79729	66.64885			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	66.81548	100.79729	66.64885			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	92.50333	101.28023	92.27458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	100.83563	28.20784	100.83563	28.13668			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.14282	100.00000	19.09541			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.93260	100.00000	18.88572			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	44.81979	100.00000	44.70755			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	44.81979	100.00000	44.70755			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	44.81979	100.00000	44.70755			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	44.81979	100.00000	44.70755			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	44.81979	100.00000	44.70755			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	44.81979	100.00000	44.70755			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	18.42604	100.07575	18.38037			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	44.81979	100.00000	44.70755			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	99.83751	100.04314	99.58142			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	100.46373	100.23356	100.20557			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	100.06016	100.08420	99.80340			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	100.06181	100.05746	99.80511			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	43.80333	100.00000	43.69487			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	14.33122	100.06980	14.29570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	15.03299	100.15069	14.99571			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.82355	99.78582	11.79713			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.03299	100.15069	14.99571			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.45557	101.41261	13.42183			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	48.07499	100.22617	47.95570			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	52.67831	100.17009	52.54766			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.46280	108.36668	7.44497			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.76572	99.52839	14.72890			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.88036	108.34841	2.87329			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.31544	102.60151	13.28551			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	49.10510	100.25498	48.98323			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.03299	100.15069	14.99571			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.03299	100.15069	14.99571			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.28079	107.96614	3.27272			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.84135	107.75628	7.82210			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	16.63107	100.11142	16.58985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN205	On 24/03/2013	Spot Bond	100.00002	102.52965	100.00002	102.26195			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	103.10035	100.07054	102.82812			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	97.08480	100.08593	96.58396			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	67.83858	100.10498	67.67044			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	29.23196	101.25895	29.15877			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	29.30684	101.27689	29.23344			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	15.46846	105.79026	15.43242		24,331,759,800,000.00	230,000,000	115,000,000.00	
CLN216	On 11/10/2014	Spot Bond	101.32709	28.49966	101.32709	28.41934			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	29.42451	101.30689	29.35080			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.23616	101.18509	11.20804			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.23425	101.19643	11.20613			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	15.48276	105.99233	15.44664			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	15.48276	105.99233	15.44664			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	46.19114	107.65143	46.06898			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	46.20370	110.88445	46.07825			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	14.00053	104.90153	13.96813			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.97335	100.07790	12.94120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	100.08711	13.97531	100.08711	13.94068			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	96.25082	100.16277	95.73805			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	96.25079	100.16385	95.73800			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	28.95829	101.18605	28.88582			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	28.95829	101.18605	28.88582			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	53.08296	100.17539	52.95131			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	92.80372	101.40617	92.57398			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	92.80372	101.40617	92.57398			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.71397	100.16285	15.67500		1,001,628,500,000.00	10,000,000	5,000,000.00	
CLN237	On 14/02/2017	Spot Bond	100.71861	10.28323	100.71861	10.25731			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.69288	100.07925	11.66390			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	26.75640	100.51081	26.68910			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.54243	100.54638	10.51591			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	9.93900	103.07581	9.91620			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	9.93900	103.07581	9.91620			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	26.68912	100.51075	26.62198			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	26.70478	100.51227	26.63761			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	14.92540	99.62826	14.88815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond	100.86363	14.62459	100.86363	14.58768				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.61698	100.17567	21.56336				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.35238	100.84631	14.31616				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	22.67424	99.94994	22.61812				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	22.67424	99.94994	22.61812				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	22.67424	99.94994	22.61812				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	22.67424	99.94994	22.61812				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	22.67424	99.94994	22.61812				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	22.86057	99.94850	22.80398				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.76524	99.94597	10.73860				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.76524	99.94597	10.73860				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.76524	99.94597	10.73860				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.76524	99.94597	10.73860				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.76524	99.94597	10.73860				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.82361	99.94556	10.79682				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	13.38348	110.57517	13.35098				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	46.81752	100.09271	46.70150				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond	100.59304	38.43122	100.59304	38.33448			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	96.28588	99.85267	96.04060			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	43.55830	100.09928	43.45034			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	43.55830	100.09928	43.45034			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.76278	101.01926	9.73811			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.91485	100.09028	12.88284			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.89997	100.79299	13.86493			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	14.68545	100.10632	14.64905			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.90719	100.07520	10.88017			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.84815	100.07467	10.82127			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.90767	100.07203	10.88064			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	8.94509	100.58176	8.92258			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.36515	100.62464	10.33904			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.33906	100.62450	10.31303			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.88405	100.07182	10.85708			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	26.29798	100.10367	26.23280			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.02436	100.32695	9.52038			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	22.95800	100.05044	22.90113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	99.94992	22.59752	99.94992	22.54159			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	17.76334	100.07255	17.71932			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.96988	100.08473	11.94022			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.96988	100.08473	11.94022			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.96988	100.08473	11.94022			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.96988	100.08473	11.94022			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.49843	100.79550	9.47447			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.16186	100.46527	9.13932			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	12.10822	99.93367	12.07826			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	12.10822	99.93367	12.07826			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.99147	99.93449	11.96180			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.85759	99.84728	11.82827			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.99147	99.93449	11.96180			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.94491	99.84633	11.91538			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.73880	100.08705	1.73449			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.85759	99.84728	11.82827			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.88698	99.84728	11.85759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	99.84633	11.94491	99.84633	11.91538			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.46763	100.00000	6.45161			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.58692	100.00000	6.57061			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.73888	100.08579	1.73457			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.74430	100.00000	1.73998			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.74430	100.00000	1.73998			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.74430	100.00000	1.73998			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.00556	100.00000	1.00235			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.00556	100.00000	1.00235			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	0.98938	100.00000	0.98499			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01692	100.00000	0.01687			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.54000	101.71201	9.54000	101.66717			0.00	0	275,000,000.00
CLN315	On 20/03/2023	Spot Bond	10.07000	100.20422	10.07000	10.07000		1,158,050,000,000.00	115,000,000	115,000,000.00	
CLN39	On 07/02/2016	Spot Bond	100.00000	20.69106	100.00000	20.64476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On 07/02/2016	Spot Bond	100.00000		20.69106	100.00000	20.64476			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491		0.72274	35.42491	0.72210			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722		93.31370	156.72722	92.95186			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956		52.79135	100.26956	105.43536		6,617,790,960,000.00	66,000,000	22,000,000.00	
CLN47	On 07/03/2013	Spot Bond	100.26726		52.76699	100.26726	105.38550			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000		80.21445	100.00000	155.80282			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494		145.38744	156.52494	144.81325			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496		52.74263	100.26496	105.33565			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181		40.31122	154.89181	99.57744			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305		89.61731	100.90305	89.40227			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305		89.61731	100.90305	89.40227			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027		5.26742	164.96027	5.24725			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405		94.59073	98.96405	94.36755			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402		94.60939	98.95402	94.38619			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726		52.76699	100.26726	105.38550			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726		52.76699	100.26726	105.38550			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000		13.02213	100.00000	12.99059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00053	100.00000	0.00053			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00053	100.00000	0.00053			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	97.74833	102.57148	97.50387			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.29075	127.81539	9.26555			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00009			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00011	150.48996	0.00011			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	21.32684	80.28000	21.29244			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.37923	80.11138	21.34479			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.97208	101.51920	11.94203			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.97208	101.51920	11.94203			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	13.14822	100.07895	13.11564			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	12.49571	100.07296	12.46475			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	11.20295	100.07419	11.17519			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	90.86533	101.51807	90.56342			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	11.32056	100.07839	11.29250			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.01151	101.17107	9.98646			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.98795	100.00000	0.98346			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	20.12460	112.14249	20.07517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ03	On 26/04/2013	Spot Bond	102.77374	96.16178	102.77374	95.92501			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.72067	104.83082	11.69357			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	12.61920	123.34967	12.58593			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	20.26118	109.68398	20.21256			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	14.09265	116.79754	14.05689			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	26.55432	100.46415	26.48830			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.25005	100.49279	10.22426			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	26.50999	100.39083	26.44555			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	20.45487	100.94063	20.40321			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	99.72610	100.24848	99.45369			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	98.56400	100.00000	98.31256			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	98.05188	101.22658	97.79954			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	15.34554	100.00000	15.30754			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	100.30191	6.86000	100.26412			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	89.60445	100.00000	89.39059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD03	On 02/07/2014	Spot Bond	102.15380	45.10644	102.15380	44.99259			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	25.22184	102.26580	25.15811			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	64.47822	102.03232	64.31566			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	70.23015	105.76710	70.09433			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	18.11548	127.91650	18.06633			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.85780	116.63462	8.83534		115,885,009,297.26		993,573	46,224,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	8.54261	119.62218	8.52051		26,468,680,146.42		221,269	103,831,000.00
E170	On 01/08/2020	Spot Bond	146.45461	10.24658	146.45461	10.21553			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	17.99135	104.01633	17.94520			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	33.14123	100.57434	33.06053			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	13.50097	100.62205	13.46808			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.49806	100.65378	5.48466			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.23787	100.68546	2.23241			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	12.71630	128.03785	12.68178		256,075,700,000.00		2,000,000	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.66500	118.14154	1.69500	117.68062		49,950,000,000.00		30,000,000	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.38154	104.49020	2.37584			0.00	0	75,000,000.00
EMM01	On 28/07/2020	Spot Bond	117.22671	10.02333	117.22671	9.99781			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	14.35412	117.96601	14.31740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	108.44717	12.44535	108.44717	12.41560				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	19.63771	100.61804	19.58826				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	57.72408	100.74391	57.57858				0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	40.55579	100.00000	40.45536				0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	53.02910	100.00000	52.89631				0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	90.55835	100.00000	90.34014				0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	86.37254	100.00000	86.17398				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	30.01725	124.62183	29.93474				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	26.50072	105.65441	26.43869				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	19.80818	106.40064	19.75634				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.72085	101.27791	10.69400				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	27.96806	100.72291	27.89757				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	38.92522	100.66122	38.82718				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.10586	100.64003	7.08796				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	39.45944	100.73714	39.35999				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	100.71039	7.88040	100.71039	7.86053			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	80.51002	100.58516	80.27144			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	38.55775	100.60896	38.46067			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	19.82433	100.62801	19.77442			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	80.51743	100.58802	80.27881			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.53722	100.58833	6.52075			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	6.84745	100.61654	6.83022		3,420,962,360,000.00	34,000,000	17,000,000.00	
ES15	On 30/08/2015	Spot Bond	107.62781	18.27802	107.62781	18.23507		10,762,781,000.00	100,000	6,000,000.00	
ES18	On 20/04/2018	Spot Bond	115.04070	12.22403	115.04070	12.19355		67,963,974,827.40	590,782	162,263,008.00	
ES23	On 25/01/2023	Spot Bond	123.79417	9.01611	123.79417	8.99214		10,896,486,637.57	88,021	61,593,000.00	
ES26	On 02/04/2026	Spot Bond	101.89369	10.96674	101.89369	10.94195		249,917,914,061.08	2,452,732	52,630,678.00	
ES33	On 15/09/2033	Spot Bond	8.81500	87.46045	8.84000	87.22732		29,468,492,110.00	3,342,994	3,611,626,181.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	19.67724	100.52379	19.62773		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	101.23849	61.96545	101.23849	61.81031		0.00	0	0.00	
FIFC04	On 14/03/2013	Spot Bond	100.14918	98.11553	100.14918	97.85210		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.11735	100.00000	11.08952		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	10.81867	100.00000	10.79158		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	100.72700	81.15306	100.72700	80.91086		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C	On 15/08/2013	Spot Bond			100.75346	81.21478	100.75346	80.97234			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond			100.83807	81.41223	100.83807	81.16905			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond			100.88562	81.52327	100.88562	81.27967			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond			106.83968	37.56575	106.83968	37.47704			23,504,729,600.00	220,000	14,420,000.00
FRB05	On 21/12/2018	Spot Bond			102.29365	10.64018	102.29365	10.61607			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond			100.22508	13.60409	100.22508	13.57034			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond			100.22502	9.82679	100.22502	9.80242			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond			101.16350	11.25861	101.16350	11.23044			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond			101.09860	0.01892	101.09860	0.01887			0.00	0	110,000,000.00
FRBC21	On 21/12/2018	Spot Bond			109.77327	13.68386	109.77327	13.65100			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond			98.22086	10.66490	98.22086	10.63891			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond			100.00000	59.46373	100.00000	59.32614			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond			215.70757	93.05196	215.70757	92.57284			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond			105.50847	76.85791	105.50847	76.69402			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond			127.58470	2.70816	127.58470	2.70058			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond			273.62971	3.07855	273.62971	3.06401			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond			149.98730	2.81770	149.98730	2.80906			29,997,460,000,000.00	200,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.43520	199.45863	2.42597				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	25.69008	121.07209	25.62298				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	31.07896	100.00000	31.00941				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	31.07896	100.00000	31.00941				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.78627	52.69690	3.78188				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.54992	33.20196	3.54714				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.82357	31.98407	3.82066				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	59.92908	100.00000	59.62592				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	45.02294	100.55103	44.92230				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	90.30879	101.09338	90.09120				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.20766	100.83125	14.17181				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	49.60264	100.12935	49.47967				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	45.79744	100.07866	45.68395				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.89723	100.80714	13.86218				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.89723	100.80714	13.86218				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.43790	100.52930	9.43996				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.71286	100.79281	13.67827				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.91494	100.08975	12.88293				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On 26/05/2013	Spot Bond	100.50743	84.62044	100.50743	84.42992			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	17.76520	100.15766	17.72115			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	11.38007	100.07580	11.35188			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	12.34825	100.08460	12.31766			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	47.37550	100.10209	47.25808			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.00694	98.00000	9.97891			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.70961	100.00000	9.68189			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	17.59224	100.15523	17.54862			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	12.32416	100.08737	12.29362			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	14.56705	100.10732	14.53095			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	15.57025	100.11620	15.53164			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.81648	100.08283	11.78720			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.84281	102.36455	12.81034			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	16.97450	100.12857	16.93241			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	12.14707	100.08579	12.11697			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.46469	100.00000	7.44338			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	13.04374	100.10168	13.01141			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127	On	20/09/2017		Spot Bond	100.12161	15.31706	100.12161	15.27909			0.00	0	0.00
FRC128	On	20/09/2017		Spot Bond	100.09179	11.92468	100.09179	11.89513			0.00	0	0.00
FRC129	On	20/09/2017		Spot Bond	100.09811	12.63899	100.09811	12.60766			0.00	0	0.00
FRC130	On	20/09/2017		Spot Bond	100.11547	14.61490	100.11547	14.57867			0.00	0	0.00
FRC131	On	20/09/2017		Spot Bond	100.10701	13.65081	100.10701	13.61698			0.00	0	0.00
FRC132	On	20/09/2017		Spot Bond	100.12057	15.19805	100.12057	15.16038			0.00	0	0.00
FRC133	On	20/09/2017		Spot Bond	100.12805	16.05485	100.12805	16.01504			0.00	0	0.00
FRC134	On	20/09/2017		Spot Bond	100.11516	14.57919	100.11516	14.54305			0.00	0	0.00
FRC135	On	20/09/2017		Spot Bond	100.11151	14.16263	100.11151	14.12752			0.00	0	0.00
FRC136	On	20/09/2017		Spot Bond	100.09968	12.81756	100.09968	12.78579			0.00	0	0.00
FRC137	On	20/09/2017		Spot Bond	100.09779	12.60328	100.09779	12.57204			0.00	0	0.00
FRC138	On	20/09/2017		Spot Bond	100.12327	15.50746	100.12327	15.46902			0.00	0	0.00
FRC139	On	20/09/2017		Spot Bond	100.12172	15.32896	100.12172	15.29096			0.00	0	0.00
FRC140	On	20/09/2017		Spot Bond	100.11745	14.84102	100.11745	14.80423			0.00	0	0.00
FRC141	On	20/09/2017		Spot Bond	100.12348	15.53126	100.12348	15.49276			0.00	0	0.00
FRC142	On	20/09/2017		Spot Bond	100.10439	13.35323	100.10439	13.32014			0.00	0	0.00
FRC143	On	20/09/2017		Spot Bond	100.09221	11.97230	100.09221	11.94263		18,316,874,430,000.00	183,000,000	122,000,000.00	
FRC144	On	20/09/2017		Spot Bond	100.07700	10.25770	100.07700	10.23229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	100.12940	16.20954	100.12940	16.16935			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	33.56248	100.09221	33.47930			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	21.12752	100.10419	21.07514			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.02590	100.72629	12.99307			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	20.60920	100.09926	20.55812			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	11.21031	100.08547	11.18252			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.39035	98.00000	1.38646			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	11.32937	100.08652	11.30130			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	10.38870	100.07817	10.36295			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.71021	100.08103	10.68366			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.86507	100.10890	13.83070			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	60.29412	100.20368	60.10136			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	40.48547	100.21459	40.38502			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	62.97967	100.20368	62.77833			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	40.39047	100.19795	40.29027			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.73928	100.07944	1.73497			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.71302	100.38297	0.71125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	100.00000	0.99074	100.00000	0.98645			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	56.29330	100.00000	55.98014			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	56.29330	100.00000	55.98014			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	0.89505	100.00000	0.88423		1,000,000,000,000.00	10,000,000	10,000,000.00	
FRC17	On 03/06/2014	Spot Bond	100.57737	45.44690	100.57737	45.34529			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	41.87343	101.33365	41.76850			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	24.57644	100.08266	24.51554			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	19.14314	100.08218	19.09571			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	60.52445	101.28616	60.37284			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.28434	98.45245	9.26167			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	90.27316	101.29693	89.97478			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	45.06867	100.06887	44.95699			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.13223	101.11641	10.10688			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.58984	115.36587	5.57579			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.68416	100.08387	13.65025			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.78902	100.08483	13.75484			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.28205	115.54905	4.27127			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	31.07102	113.64754	31.00647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	115.36587	3.92901	115.36587	3.91913				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.69606	117.71276	5.68151				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.19860	118.00209	10.17685				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.19402	101.27177	11.16599				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	21.17247	100.00000	21.12004				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	20.79687	100.20020	20.74528				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	18.94118	100.17418	18.89420				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.74540	4.73000	108.72311				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	19.17173	100.17741	19.12418				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	12.33258	100.07144	12.30203				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	13.61426	100.08326	13.58052				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	35.64915	100.11237	35.56079				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	15.33835	100.09907	15.30033				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.89571	100.09502	14.85880				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	102.18331	100.06298	101.91353				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	102.19288	100.06521	101.92307				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	102.23168	100.06023	101.96178				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On 20/03/2013	Spot Bond	100.06131	102.32820	100.06131	102.05805			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.88779	100.08049	11.85832			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	18.01887	100.16123	17.97419			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.87598	100.08038	11.84655			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	26.51778	97.80179	26.45341			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	18.60686	100.16949	18.56071			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.28524	100.83728	14.24921			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	84.22150	99.94942	83.96167			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	85.21861	101.49845	84.95235			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	84.32861	99.46188	84.06949			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	84.96428	103.49133	84.69455			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	84.67706	97.69123	84.42070			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	84.23714	100.87998	83.97528			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	84.50429	101.02852	84.24127			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	84.83235	101.21079	84.56792			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	85.03825	101.32512	84.77293			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	19.64633	144.28965	19.58596			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	77.68474	100.90946	77.46925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond	103.60434	40.96793	103.60434	40.86322				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	21.33624	101.69223	21.28261				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	15.75558	103.43851	15.71536				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.71993	102.25429	9.69537				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.00001	101.76484	7.97966				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.60586	100.00000	14.57815				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.17846	261.70847	3.16389				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	3.08048	273.38978	3.06594				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.22251	256.75899	3.20793				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.45948	123.65104	2.45294				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.49472	101.04016	7.47598				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.72135	123.78317	2.71389				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.51202	101.29456	13.47817				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.54917	101.45459	11.52020				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	84.64254	101.10626	84.37891				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.36789	100.92257	7.34930				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	65.61599	100.00005	65.45350				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond	98.38735	2.35426	98.38735	2.34888			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	98.82247	101.21006	98.56555			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	101.85421	100.00000	101.58688			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	84.16776	100.42877	83.97795			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.80774	100.00000	0.80572			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.37763	104.97509	11.34885			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	82.40059	100.28475	82.22910			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	99.44642	100.19981	98.89893			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.06921	100.80772	7.05139			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.58849	101.07593	18.89268			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.85424	100.44759	9.82974			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	45.09362	100.17395	44.98179			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.12545	100.76967	17.08274			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	40.61969	100.98200	40.51822			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	82.50417	100.85889	82.25243			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.83740	102.64440	13.80232			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	59.32019	100.85054	59.17218			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.87961	108.09035	2.87257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	101.11747	10.45765	101.11747	10.43121			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	63.01162	100.16642	62.85535			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	33.81563	107.16699	33.73687		8,359,025,220.00	78,000	78,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	28.24845	108.33117	28.18098		63,807,059,130.00	589,000	1,900,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	15.75383	107.16932	15.71652		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	109.08100	13.61190	109.08100	13.57921		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	117.62764	13.68152	117.62764	13.64679		0.00	0	0.00	
FRX19	On 15/11/2019	Spot Bond	108.91524	11.08692	108.91524	11.06033		38,447,079,720.00	353,000	1,653,000.00	
FRX24	On 10/12/2024	Spot Bond	118.59653	11.32554	118.59653	11.29661		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	109.40010	8.98179	109.40010	8.96018		0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	86.57971	12.28210	86.57971	12.25786		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	100.55204	15.48861	100.55204	15.45091		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	101.32185	16.55708	101.32185	16.51559		0.00	0	0.00	
GFC03	On 10/04/2015	Spot Bond	101.40666	21.81350	101.40666	21.75880		0.00	0	0.00	
GFC04	On 11/04/2017	Spot Bond	107.64302	15.15499	107.64302	15.11917		0.00	0	0.00	
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	11.00	
GPT22	On 30/04/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT23	On 28/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321		800,000,000,000.00	8,000,000	2,000,000.00	
GRA301	On 20/03/2013	Spot Bond	98.75737	96.60213	98.75737	96.35030		0.00	0	0.00	
GRA302	On 17/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403		0.00	0	0.00	
GRA303	On 19/06/2013	Spot Bond	100.00000	99.99912	100.00000	99.99905		0.00	0	0.00	
GRB90	On 26/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038		0.00	0	0.00	
GRD183	On 12/04/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602		0.00	0	0.00	
GRD184	On 17/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059		0.00	0	0.00	
GRD185	On 02/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289		0.00	0	0.00	
GRD186	On 08/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037		0.00	0	0.00	
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.13748	101.20169	8.11711		0.00	0	0.00	
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.10910	101.57032	10.08372		0.00	0	0.00	
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.27145	100.58455	8.25086		0.00	0	0.00	
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.43264	100.59878	8.41165		0.00	0	0.00	
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.74418	100.62628	8.72240		0.00	0	0.00	
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.29203	100.00000	2.28612		0.00	0	0.00	
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.13071	100.66039	9.10796		0.00	0	0.00	
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.66718	100.70773	9.64310		0.00	0	0.00	
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT01	On 08/12/2014	Spot Bond	100.25900	32.64833	100.25900	32.56730			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.00840	101.08226	11.97804			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	16.21349	101.25499	16.17289			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.50149	100.11004	10.47546			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	28.29945	101.64234	28.22835			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.19552	100.23736	8.17519			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.48568	99.99999	12.45476			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	21.03592	101.18024	20.98327			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.11118	100.20054	8.09106			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			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	52.45789	101.50868	52.45788			0.00	0	0.00
HMS1B3	On 19/03/2013	Spot Bond	101.50868	52.45789	101.50868	52.45788			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00056	100.00000	50.00055			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	80.67304	100.00000	80.51170			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	87.99710	101.18125	87.71401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	101.21718	21.27195	101.21718	21.21871			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	21.52639	107.10005	21.46973			0.00	0	0.00
HMS1C2	On 19/03/2013	Spot Bond	101.59173	52.58509	101.59173	52.58508			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	88.06344	101.22625	87.78002			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	21.59153	101.28016	21.53745			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	19.34459	117.06290	19.28950			0.00	0	0.00
HMS1D2	On 19/03/2013	Spot Bond	101.69896	52.74951	101.69896	52.74949			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	88.18282	101.30724	87.89882			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	22.00207	101.36111	21.94692			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	20.24363	114.94363	20.18689			0.00	0	0.00
HMS1E2	On 19/03/2013	Spot Bond	102.07916	53.33070	102.07916	53.33068			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	88.34196	101.41519	88.05719			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	22.50331	101.46001	22.44686			0.00	0	0.00
HMS1F2	On 19/03/2013	Spot Bond	102.24978	53.68720	102.24978	53.68718			0.00	0	0.00
HMS1G2	On 19/03/2013	Spot Bond	102.77072	54.53561	102.77072	54.53560			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.94918	120.49879	8.92590		118,088,814,200.00	980,000	32,090,000.00	
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.03639	278.97229	3.02186		0.00	0	94,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.03258	279.46415	3.01806		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.16973	109.78196	9.14758			25,688,978,640.00	234,000	29,217,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.14620	110.08516	9.12406			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.18000	112.66846	1.18000	112.65618			13,084,258,900.00	11,088,355	781,465,992.00
I2038	On 31/01/2038	Spot Bond	1.86000	111.31540	1.86000	111.30120			13,070,848,680.00	7,027,338	170,103,679.00
I2050	On 31/12/2050	Spot Bond	1.95000	118.58642	1.95000	118.57099			29,174,197,650.00	14,961,127	330,265,721.00
IBC01	On 16/03/2015	Spot Bond	94.50000	26.00380	94.50000	25.95644			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	29.61612	111.10415	29.54393			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	105.17859	100.38955	104.89400			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	23.53439	101.98179	23.47508		4,283,235,180,000.00	42,000,000	21,000,000.00	
IBL14	On 28/06/2015	Spot Bond	100.56090	22.81397	100.56090	22.75719			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	92.50467	99.93156	92.04701			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	67.20146	100.23834	67.03469			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	45.27403	100.38793	45.16154			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	51.16280	104.99431	51.04367			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	19.55883	110.23108	19.51144			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	14.41081	114.54738	14.37480			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	47.00056	103.99743	46.89255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24		On 21/04/2014	Spot Bond	101.06758	40.91152	101.06758	40.80925		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.58995	38.32736	100.58995	38.23088		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	111.22906	31.38060	111.22906	31.30163		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	108.02289	12.65171	108.02289	12.62156		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	100.81617	27.65716	100.81617	27.58740		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	100.86946	10.43781	100.86946	10.41147		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	123.12082	3.69476	123.12082	3.68498		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	127.68743	2.38433	127.68743	2.37783		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	99.85267	22.13465	99.85267	22.07991		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	99.84531	10.18671	99.84531	10.16152		0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	108.72274	12.82103	108.72274	12.79048		0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	100.33316	21.50787	100.33316	21.45445		0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	100.11008	9.05536	100.11008	9.03291		0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	100.65809	14.81794	100.65809	14.78061		0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	102.66026	10.02445	102.66026	10.00166		0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	99.50921	8.52789	99.50921	8.50889	15,722,455,180.00	158,000	158,000.00	
IC02		On 09/05/2013	Spot Bond	100.00000	92.95561	100.00000	92.73893		0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00153	100.00000	0.00153		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	100.89947	23.61378	100.89947	23.56084			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	23.61378	100.89947	23.56084			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.12203	101.97863	9.10129			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.95479	100.89947	8.93471			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	16.23669	100.90751	16.19617			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.99566	100.84756	15.95575			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	16.22422	99.83295	16.18411			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	21.70550	114.58662	21.65154			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	31.72069	99.86601	31.64223			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	31.72069	99.86601	31.64223			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.00459	100.72296	9.97937			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.96180	100.00000	8.93960			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	86.54597	101.81841	86.26963			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	82.97775	101.39919	82.72189			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	81.25315	101.19088	81.00831			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	29.71375	103.56174	29.64532			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	78.09528	100.41740	77.87080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN05E		On 14/11/2013	Spot Bond	100.58388	56.65955	100.58388	56.51693		0.00	0	0.00
IN07		On 16/05/2013	Spot Bond	101.41671	91.25174	101.41671	91.03997		0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	101.24311	17.57729	101.24311	17.53279		0.00	0	0.00
IN189U		On 25/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181		0.00	0	0.00
IND234		On 21/08/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030		0.00	0	0.00
IND310		On 05/03/2013	Spot Bond	98.88812	50.27955	98.88812	50.27954		0.00	0	0.00
IND311		On 12/03/2013	Spot Bond	98.78695	98.66482	98.78695	98.40205		0.00	0	0.00
IND312		On 19/03/2013	Spot Bond	98.68599	96.85749	98.68599	96.60450	5,921,159,400,000.00	60,000,000	30,000,000.00	
IND313		On 26/03/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519		0.00	0	0.00
IND314		On 02/04/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224		0.00	0	0.00
IND315		On 09/04/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870		0.00	0	0.00
IND316		On 16/04/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148		0.00	0	0.00
IND317		On 23/04/2013	Spot Bond	100,000.00000	0.77061	100,000.00000	0.75468		0.00	0	0.00
IND318		On 30/04/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476		0.00	0	0.00
IND319		On 07/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009		0.00	0	0.00
IND320		On 14/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138		0.00	0	0.00
IND321		On 21/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644		0.00	0	0.00
IND322		On 28/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND323	On 29/04/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217				0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476				0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND340	On 01/10/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	62.20354	100.00000	62.08552			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	61.38212	100.00000	61.26567			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	60.57155	100.00000	60.45664			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	59.77169	100.00000	59.65829			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	58.98239	100.00000	58.87049			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	58.20351	100.00000	58.09309			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	84.35777	100.81810	84.09483			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	84.07080	100.00000	83.82353			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	86.32852	100.70818	86.13072			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	18.61660	101.98370	18.56969			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	18.41628	106.31357	18.36811			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	17.69825	104.39662	17.65269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132	On 22/12/2018	Spot Bond	99.99991	9.95975	99.99991	9.93508			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	32.93893	100.36848	32.85709			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.60605	100.00021	11.57731			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	102.45724	100.00000	102.18547			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.76126	6.50000	102.74321			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	95.87114	101.36114	95.62410			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	93.46064	101.10456	93.22583			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	12.02900	100.08473	11.99919			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	30.10507	101.44140	30.02956			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	52.62661	100.25042	99.72610			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	82.01377	100.25042	99.44614			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	102.19258	100.08567	101.92129			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	101.97015	100.07206	101.70020			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	83.81949	100.38408	83.63182			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	77.86849	100.38408	77.64535			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.34283	100.00000	21.28939			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.65941	100.00000	13.62521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING183	On 11/06/2013	Spot Bond	100.27920	97.95360	100.27920	97.45502			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	94.23614	100.08647	93.74493			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	93.10711	100.00000	92.78933			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	91.37894	100.00000	91.00597			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	90.73344	100.00000	90.51427			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	53.31998	100.00000	53.18494			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	53.31998	100.00000	53.18494			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	53.50726	100.00000	53.36005			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	53.73082	100.00000	53.56904			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	76.50430	100.00000	76.28571			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	52.10652	100.00000	51.97604			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	89.63437	100.90615	89.41927			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	58.83162	100.92542	58.68308			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	58.83162	100.92542	58.68308			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	61.35343	101.29332	61.19975			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	58.04540	100.00000	57.90478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	102.06095	32.38923	102.06095	32.30755				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	24.92338	101.68471	24.86004				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	55.17575	100.42003	55.05382				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	21.34094	101.24581	21.28750				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	13.15511	101.27443	13.12216				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.88761	101.29354	9.86284				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.29916	107.00679	14.26553				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	49.64625	105.51634	49.53018			23,108,078,460.00		219,000	219,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	17.75144	100.55058	17.70727				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.62505	111.16948	14.58939			36,018,911,520.00		324,000	12,824,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	28.00359	100.64446	27.93306				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	24.37605	100.00026	24.31569				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	24.42441	106.83400	24.36704				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	11.00831	100.08056	10.98102				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	7.90000	100.38986	7.88079				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.59557	117.02647	2.58897				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.26547	129.51692	3.25628				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01E	On 29/08/2013	Spot Bond			100.38643	77.85702	100.38643	77.63644			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond			99.81973	8.97149	99.81973	8.94931			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond			101.53934	8.59758	101.53934	8.57599			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond			101.19270	8.50289	101.19270	8.48161		19,732,576,500,000.00	195,000,000	65,000,000.00	
IV025	On 12/09/2019	Spot Bond			100.25130	0.29463	100.25130	0.29389			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond			99.94061	9.01827	99.94061	8.99596			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond			100.95973	60.62367	100.95973	60.47226			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond			92.45654	2.39143	92.45654	2.38623			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond			95.34778	2.31928	95.34778	2.31411			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond			100.52241	56.11118	100.52241	55.97002			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond			103.46133	103.69565	103.46133	103.42117			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond			99.88087	99.96011	99.88087	99.70409		5,565,362,076,400.00	55,720,000	13,930,000.00	
IV08	On 30/04/2018	Spot Bond			114.89453	17.25944	114.89453	17.21621			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond			101.30356	10.39780	101.30356	10.37145			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond			129.51692	3.23082	129.51692	3.22172			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond			98.85919	50.28684	98.85919	99.72988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA311	On 14/03/2013	Spot Bond	98.75808	98.14121	98.75808	97.88130			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA328	On 21/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA346	On 14/11/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	92.42170	99.74330	92.11435			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.67207	100.81205	7.65272			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	40.44801	101.01716	40.34694			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	20.85765	101.02507	20.80553			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.43860	100.00000	9.41522			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	84.35777	100.81807	84.09484			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	87.46859	100.65963	87.26356			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	84.63950	100.00000	84.37500			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	89.05832	100.00000	88.85311			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	53.96801	100.00000	53.83286			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	56.11911	100.00000	55.98014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond	101.04078	16.04339	101.04078	16.00329			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.91914	100.00000	8.89681			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.96881	100.00000	28.89707			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.89681	100.00000	8.87453			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	91.77268	100.00000	91.55416			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	91.47649	100.00000	91.25869			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.45801	102.42188	2.45249			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.40153	101.21431	10.37519			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	100.19718	100.00000	99.94092			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	13.11564	153.49881	13.07443			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	59.85337	101.46222	59.70321			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	22.54896	100.47188	22.49289			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	10.13576	103.08494	10.11252		77,726,044,760.00	754,000	4,954,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.54063	101.72477	1.53715			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	10.51436	100.30391	10.48825			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	22.19208	100.60223	22.14245			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.29268	100.33330	4.28202			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ01U	On 24/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	84.09551	100.80210	83.83425			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	98.92784	98.89515	98.66338			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	61.50099	101.14527	61.34713			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	50.26149	98.95948	99.72961			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	91.15088	98.43044	90.92738			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	79.17570	100.00000	99.99993			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	93.27071	101.29323	93.03772			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	41.93969	101.31233	41.83461			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	84.37022	100.54173	84.18021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025	On 26/05/2014	Spot Bond	100.58073	37.51198	100.58073	37.41756				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	29.52840	101.30733	29.45442				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	20.91073	101.17095	20.85841				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.81939	99.84625	16.77734				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	9.19695	99.84060	9.17395				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	51.24505	100.25866	51.12062				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	59.58057	101.08567	59.43160				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	59.99850	100.00000	59.84993				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	57.04796	100.00000	56.90510				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	42.69882	100.00000	42.59309				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	26.08473	100.00000	26.02014				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.98645	100.00000	27.91637				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.62107	100.00000	6.60467				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.16472	100.00000	16.12469				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	12.00018	109.95029	11.97132			9,345,774,650.00	85,000	85,000.00	
MCB3M	On 13/12/2014	Spot Bond	100.21678	30.93250	100.21678	30.85575				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	63.00697	100.18427	62.85069				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	25.76457	100.20050	25.70066				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA1	On 05/10/2014	Spot Bond	101.34831	34.48481	101.34831	34.40722				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	34.53761	101.35889	34.45989				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	14.18107	101.41174	14.14915				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.30855	103.44664	8.28944				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.96573	103.61067	7.94738				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	16.72541	101.86568	16.68762				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.99030	104.35890	10.96484				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.07423	104.67108	11.04851				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	30.68768	106.18586	30.61595			7,857,753,640,000.00	74,000,000	48,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.06286	17.15755	100.06286	17.11504				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.37881	100.06556	8.35806				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.61473	110.15502	11.58338				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	22.52570	107.16233	22.47236			24,540,173,570.00	229,000	25,529,000.00	
MIIL01	On 31/05/2015	Spot Bond	100.44922	19.44599	100.44922	19.39870				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	13.08075	104.78971	13.05051				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	83.64891	100.42970	83.46280				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.72904	104.79935	12.69961			18,863,883,000.00	180,000	6,380,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On 13/07/2014	Spot Bond	110.61908	38.04826	110.61908	37.95584			53,539,634,720.00	484,000	884,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	21.15628	110.59153	21.10490			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.76537	115.34633	11.73581			35,180,630,650.00	305,000	3,005,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	64.41711	102.81634	64.27046			0.00	0	7,376,000.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	96.60159	98.77372	96.34971			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	91.82359	98.48888	91.59664			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.15671	100.00000	6.14128			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16311	100.00000	0.16270			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.44613	100.00000	6.42998			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.52505	100.00000	6.50871			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.99380	100.89771	5.97867			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.07436	100.61875	6.05906			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.18455	100.62967	6.16898			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.23650	100.63509	6.22080			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.29884	100.64159	6.28298			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.45464	100.65787	6.43839			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.55849	100.66881	6.54197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On 14/08/2020	Spot Bond	100.68074	6.67270	100.68074	6.65588				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.77649	100.69157	6.75942				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.82840	100.69687	6.81119				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.45068	100.76218	7.43189				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.17573	100.83813	8.15511				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16311	100.00000	0.16270				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16311	100.00000	0.16270				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	10.24961	103.67668	10.22599				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	40.73351	101.36748	40.63141				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	28.03744	100.92433	27.96743				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	26.51158	100.76441	26.44473				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.86590	100.97362	9.84098				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	18.89762	100.60434	18.85004				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.60859	100.47967	8.58695				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	23.84654	112.76469	23.78771			32,025,171,960.00		284,000	8,184,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	18.57183	100.61353	18.52559				0.00	0	500,000.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	15.07061	122.79495	15.03081			31,312,712,250.00		255,000	4,255,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond	32.99078	3.61612	32.99078	3.61329			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	92.25642	101.43082	92.02799			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	27.00081	108.29303	26.93668			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	21.36329	101.23516	21.30980			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.18071	101.30698	8.16021			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	49.87138	104.56520	49.75564			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	44.24471	100.00004	44.13514			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	19.08436	109.74955	19.03830		52,240,785,800.00	476,000	5,676,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.84244	100.00006	13.80815			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	114.18428	119.17407	113.83089			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	53.47321	100.33399	106.83134			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	35.93067	100.00000	35.86250			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	45.38416	100.00000	45.29806			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	34.26469	100.00000	34.19968			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	32.49033	100.00000	32.42869			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	27.09625	100.55018	27.02805			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	105.24014	100.22266	104.95586			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	101.73077	99.94761	101.46598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN51	On 26/03/2013	Spot Bond	99.94811	101.39941	99.94811	101.13617				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	101.39941	99.94811	101.13617				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	101.39941	99.94811	101.13617				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	23.42083	99.86407	23.36291				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	22.25321	101.50309	22.19738				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	21.81341	101.36582	21.75874				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	19.59339	100.40506	19.54575				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.98220	80.20911	19.94998				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	14.66490	100.38119	14.65225				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.80171	100.00000	14.77363				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	16.04864	101.10639	16.00850				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	16.67510	101.21257	16.63336				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.95450	101.03995	15.91462				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.92626	101.41775	13.89134				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.14596	76.11506	16.12094				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	77.96877	100.41337	77.75030				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	43.62094	100.10537	45.07582				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN72	On 17/03/2014	Spot Bond	100.10374	43.56394	100.10374	44.99463			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	22.10758	99.82783	22.05292			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.41955	100.74066	9.39581			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.72776	100.07228	9.70366			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	17.34978	100.06803	17.30679			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.32353	101.43571	9.30015			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	24.18158	110.75661	24.12278			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	71.43426	105.36061	71.26744			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	50.51549	106.42411	50.39655			0.00	0	3,100,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.79600	101.17472	8.77399			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	16.98047	119.90407	16.93646			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	9.76108	108.97397	9.73469			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	98.40070	98.87170	98.13912			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	20.88019	100.47393	20.85108			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.77751	156.96491	5.75872			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.11502	115.40836	9.09211			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	98.13974	98.83767	97.87963			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	79.27042	97.39714	79.10309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL03	On 12/12/2013	Spot Bond	100.19307	63.16135	100.19307	63.00468				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.51025	114.59979	9.48336				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	11.75426	100.55569	11.72468				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	37.89962	100.53494	37.80427				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	85.02102	100.49411	84.82789				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	19.07899	100.52625	19.03098				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.49240	116.99821	9.46507				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	38.12490	100.56446	38.02896				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	85.16528	100.52540	84.97177				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	19.24368	100.54276	19.19526				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	9.88513	114.44931	9.85722				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	38.39748	100.59918	38.30081				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	85.36216	100.56709	85.16813				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	19.55677	100.57314	19.50755				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	85.39021	100.57316	85.19611				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	85.55341	100.58790	85.35892				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	85.75077	100.65124	85.55571				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D4	On 22/05/2013	Spot Bond	100.70756	86.01112	100.70756	85.81538			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.70048	100.72887	8.67855			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.09123	100.67612	13.05825			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	70.73557	134.34526	70.52964			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	47.12536	108.59837	47.01257			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	13.01079	125.30314	12.97607			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	99.69473	100.00000	99.43911			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	13.04901	134.80590	13.01192			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	5.14317	171.14853	5.12534			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.93543	135.14144	11.90163			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	92.44216	101.23304	92.21309			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	41.49320	101.21485	41.38933			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	41.36890	101.18197	41.26538			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.09503	101.47481	12.06435			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	28.12888	100.95122	28.05785			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	85.84433	100.91565	85.57485			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	20.73157	101.05067	20.67975			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.83270	100.00000	15.79350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.88419	100.00000	15.84485				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.91507	100.00000	15.87566				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.65641	100.00000	16.61515				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.48010	100.00000	17.43681				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.62823	100.00000	22.57220				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	20.61007	108.19161	20.56117			96,074,149,680.00	888,000	89,550,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.00179	100.00000	5.98676				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.50360	104.37000	16.47131				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.19450	100.00000	24.13458				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.69474	100.00000	8.67368				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	96.76824	100.19068	96.24981				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	54.04859	100.00000	53.94604				0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	72.59521	100.00000	72.45901				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	45.35492	100.10564	45.24250				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	40.09603	100.09773	39.99323				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4D	On 15/06/2013	Spot Bond	100.09376	98.43357	100.09376	97.91230			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	98.57698	100.09863	98.05492			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	66.39447	100.10500	66.18239			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	45.49398	100.10840	45.38121			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	40.09472	100.10173	39.99192			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	98.81599	100.10673	98.29262			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	66.44329	100.10663	66.23104			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	45.80480	100.11457	45.69126			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	40.09314	100.10653	39.99034			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	99.24621	100.12130	98.72049			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	46.14834	100.12138	46.03394			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	40.09131	100.11212	39.98851			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	99.62862	100.13423	99.10081			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	56.92226	100.68448	56.77885			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	33.07083	116.98567	32.98585			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	31.84599	91.25497	31.77993			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.88432	40.60007	0.88342			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Spot Bond	5.32500	118.76331	5.35000	118.68087		117,792,196,948,950.00	120,600,366	8,794,764,355.00	
R158	On 15/09/2015	Spot Bond	124.15418	18.44017	124.15418	18.39049		0.00	0	0.00	
R158P	On 15/09/2015	Spot Bond	86.87026	16.21057	86.87026	16.17830		0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	130.95502	12.66050	130.95502	12.62492		0.00	0	0.00	
R159P	On 15/09/2016	Spot Bond	82.70497	8.73439	82.70497	8.71771		0.00	0	0.00	
R179	On 01/08/2013	Spot Bond	107.05466	73.36749	107.05466	73.21744		0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	7.36000	129.08718	7.38000	128.85897		77,133,595,954,560.00	480,108,146	2,714,728,128.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.79730	38.29047	0.79653		0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	36.16829	0.73181	36.16829	0.73114		0.00	0	0.00	
R189	On 31/03/2013	Spot Bond	2.30000	224.33675	2.30000	224.30548		0.00	0	590,905,250.00	
R197	On 07/12/2023	Spot Bond	0.91000	288.24501	0.91000	288.21578		56,932,729,490.00	62,563,439	199,414,100.00	
R201	On 21/12/2014	Spot Bond	5.16000	107.88120	5.20000	107.79564		145,139,360,280.00	28,127,783	813,004,668.00	
R202	On 07/12/2033	Spot Bond	1.73000	215.20138	1.73000	215.17474		764,100,223,900.00	441,676,430	1,074,468,490.00	
R2023	On 28/02/2023	Spot Bond	6.79500	106.98570	6.80500	106.89156		24,604,530,207,660.00	620,975,748	3,961,980,000.00	
R203	On 15/09/2017	Spot Bond	5.84000	109.27826	5.85000	109.21941		18,874,564,009,280.00	231,945,892	5,687,945,729.00	
R204	On 21/12/2018	Spot Bond	6.11500	110.73342	6.13000	110.63890		14,662,480,175,280.00	397,789,072	5,331,503,638.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.16974	108.88836	8.15047		277,544,021,266,936.00	548,886,045	2,517,885,037.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On 31/03/2014	Spot Bond	100.00000	42.98855	100.00000	42.88210			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.16500	102.98479	5.20500	102.93640		3,243,692,310,000.00	628,014,000	1,817,514,000.00	
R207	On 15/01/2020	Spot Bond	6.37000	105.83907	6.37500	105.79248		16,663,962,105,700.00	616,006,610	7,347,503,128.00	
R208	On 31/03/2021	Spot Bond	6.47500	104.63067	6.48000	104.58098		29,238,705,460,825.00	515,630,187	0,413,663,609.00	
R209	On 31/03/2036	Spot Bond	8.27000	82.04769	8.29500	81.81577		53,536,718,411,240.00	473,605,612	8,689,926,344.00	
R210	On 31/03/2028	Spot Bond	1.49500	164.29245	1.49500	164.27316		27,375,680,540.00	18,311,492	308,604,492.00	
R211	On 31/01/2017	Spot Bond	0.31000	114.50386	-0.31000	114.49510		(38,862,246,660.00)	125,362,086	1,144,559,086.00	
R212	On 31/01/2022	Spot Bond	0.75000	134.20398	0.78000	133.86927		215,416,014,000.00	287,221,352	1,989,850,400.00	
R213	On 28/02/2031	Spot Bond	7.92500	91.34427	7.96000	91.01459		26,313,554,203,725.00	320,322,297	6,299,897,934.00	
R214	On 28/02/2041	Spot Bond	84.68795	7.77903	84.68795	7.76412		58,732,407,343,232.20	693,515,516	5,786,863,168.00	
R223C	On 15/03/2013	Spot Bond	98.99493	97.87633	98.99493	97.61719		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	66.25591	96.64575	66.11177		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	45.40669	94.28171	45.30990		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	31.64203	91.87036	31.57602		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	22.61839	88.83566	22.57251		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	16.21057	86.87026	16.17830		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	11.79052	84.86749	11.76751		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	8.73439	82.70497	8.71771		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On 21/06/2013	Spot Bond	97.62766	77.91066	97.62766	77.74864			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	54.01126	95.17874	53.89586			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	37.36507	92.80992	37.28689			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	26.22208	90.60553	26.16830			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	18.87625	87.76872	18.83855			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.62477	85.82547	13.59807			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	10.00961	83.71772	9.99040			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.50401	81.42381	7.48994			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	6.01841	77.48625	6.00759			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.70640	75.13464	4.69816			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.83797	72.16183	3.83148			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.07591	70.13136	3.07083			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.49588	68.17127	2.49186			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.05405	66.23386	2.05083			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.83783	63.06100	1.83507			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.55654	61.24492	1.55426			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.37028	59.05342	1.36834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	57.39997	1.18398	57.39997	1.18234			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.03229	55.80907	1.03089			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.90775	54.27807	0.90655			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.80120	52.85822	0.80017			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.71210	51.49553	0.71121			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.07504	44.45722	1.07386			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.00141	43.11572	1.00033			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.93842	41.83089	0.93744			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.88432	40.60007	0.88342			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.83766	39.42073	0.83683			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.79730	38.29047	0.79653			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.76228	37.20704	0.76156			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.73181	36.16829	0.73114			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	48.11462	100.16140	47.99530			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	89.29587	101.36584	89.00440			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	15.28461	101.68455	15.24619			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	20.53338	100.60342	20.48169			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.49893	100.00000	2.49274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC08	On 08/03/2013	Spot Bond	100.25681	99.72608	100.25681	99.45365				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	82.62140	100.32689	82.44014				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	82.62252	100.32010	82.44127				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	76.77830	100.32441	76.56915				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.00000	40.95999	100.00000	100.00000				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	22.06084	101.54349	22.00545				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	88.22143	100.00000	88.08315				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	49.93431	100.26310	99.72606				0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	29.11836	101.21857	29.04546				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	19.62965	100.60466	19.58022				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	62.65087	101.28378	62.49395				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.51404	100.77784	8.49257				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.75909	100.00000	8.73715				0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	37.40082	100.38116	37.32681				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	29.19395	102.09902	29.11947			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	14.92127	99.79665	14.88439			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.52308	101.65073	12.49126			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	16.06785	101.46985	16.02709			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	16.06785	101.46985	16.02709			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	89.06568	101.38750	88.77584			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	79.40843	100.62446	79.17716			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	65.42094	100.24328	65.21171			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	62.50846	101.50905	62.35158			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.82188	99.91990	15.78272			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.79726	99.90988	13.76311			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	97.84419	100.25061	97.31968			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.57936	100.36848	10.55308			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	57.24334	100.00000	57.10159			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	100.80044	12.95000	100.76550			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	55.77158	100.51732	55.63584			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	52.49993	100.00000	52.36847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	100.62598	27.83828	100.62598	27.76818			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.63188	5.25000	100.61747			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.93831	100.00000	0.93601			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.07267	100.00000	4.06259			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.37779	100.00000	9.35431			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	19.42065	101.48404	19.37666			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.24246	115.23085	12.21190		14,749,548,800.00	128,000	5,028,000.00	
SBC2	On 28/04/2016	Spot Bond	104.86804	10.50033	104.86804	10.47972			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	15.35010	114.56238	15.31174			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	10.78602	100.56539	10.75887			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.76221	107.95466	12.73199			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.83162	101.20234	7.81201			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.08644	100.11990	7.06888			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.87433	101.08312	7.85442			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.24930	101.24095	8.22865			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.22551	101.21627	8.20493			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	25.01152	107.37565	24.95220			0.00	0	14,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On 10/04/2013	Spot Bond	102.36256	98.78108	102.36256	98.52882			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	12.52070	105.03639	12.49169			0.00	0	6,500,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	47.18562	132.16219	47.05068			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	54.74079	162.56493	54.56117			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	93.47226	155.18315	93.11303			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	25.89360	120.12124	25.82639			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	25.81206	120.50039	25.74489			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	19.16076	120.69056	19.11084			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	99.35689	143.06048	98.98634			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	13.59594	106.46393	13.56392			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	25.85572	120.29708	25.78853			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	25.83534	120.39190	25.76816			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	93.05780	215.59863	92.57886			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	99.69473	100.00000	99.43911			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.57323	100.10760	9.54950			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	38.34743	99.06612	38.25531			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	33.09885	100.00010	33.01688			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.94946	99.81852	11.91991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On 03/07/2013	Spot Bond	99.79990	93.23484	99.79990	92.92254			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	58.29061	100.00000	58.14464			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.82894	109.84578	13.79554			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	57.89333	100.78863	57.74734			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.50217	100.87410	12.47097			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.64277	99.99987	8.62136			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.36331	100.00000	1.36027			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	9.29142	99.99997	9.26840			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.85481	113.08735	10.82811			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	12.04990	109.22356	12.02092			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.60198	100.77436	7.58281			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	26.41873	100.47821	26.35229			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	8.77460	100.50480	8.75253			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.43108	100.51996	7.41239			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	11.02945	106.95022	11.00338		77,004,158,400.00	720,000	3,620,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	10.08098	102.76906	10.05791			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.74122	104.14309	10.71637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On 26/03/2013	Spot Bond	103.79928	105.31459	103.79928	105.03121			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	14.93409	120.54819	14.89521		17,961,680,310.00		149,000	1,149,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	87.86286	120.15971	87.64832			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.08628	272.67152	3.07173			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.54367	123.12082	4.53165			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	11.13862	114.44000	11.10752			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.31167	100.00000	4.30099			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23760	82.63494	0.23709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond	120.42805	4.84347	120.42805	4.83050				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.76126	6.50000	102.74321				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.24818	100.12305	11.22030			9,211,320,600,000.00	92,000,000	46,000,000.00	
SHS02	On 29/06/2013	Spot Bond	99.88484	91.93852	99.88484	91.48608				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.91834	99.87542	22.86165				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	11.21879	100.24421	11.19095				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.44555	103.11523	12.41714			16,704,667,260.00	162,000	162,000.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	1.76379	100.24161	1.75942			145,149,851,280.00	1,448,000	20,724,000.00	
SLI1	On 15/08/2013	Spot Bond	105.71322	71.45212	105.71322	71.31126				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	13.25492	112.32955	13.22232				0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	83.36014	101.56711	83.18367			17,469,542,920.00	172,000	172,000.00	
SNT01	On 15/09/2017	Spot Bond	105.65786	13.70089	105.65786	13.66883				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	38.03498	100.80059	37.93906				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.92465	100.58343	11.89463				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	19.35006	100.81342	19.30125				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.86611	100.58796	8.84379				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	15.81651	107.52630	15.77916				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond	101.25454	21.00568	101.25454	20.95309			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.43509	100.41357	10.40972			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	11.17381	99.94314	11.14616			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.88265	101.14726	9.85792			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	10.20352	94.17275	10.18190			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	10.23418	93.82087	10.21257			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	30.25133	104.67610	30.18145			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.34593	101.56575	8.32702			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	11.07432	100.11486	11.04687			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.43431	107.35953	9.41195			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	18.95878	121.64737	18.90907			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.11748	105.50721	2.11237			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.80007	100.00000	10.78029			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN925	On 23/08/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	97.10902	98.78368	96.85447				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038				0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561				0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138				0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455				0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN983	On 27/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	79.86871	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	23.78728	119.55998	23.72611			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.84693	111.67266	11.81809			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	41.69605	100.00000	41.60275			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	28.26772	100.00000	28.19773			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.47757	100.00000	14.44132			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	50.09449	104.23307	49.97853			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	98.13920	98.86706	97.87901			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	93.57797	101.16928	93.34272			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	92.19320	101.07247	91.96506			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	20.12916	100.91059	20.07891			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	13.36501	110.02135	13.33269			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	52.82670	100.30600	52.82669			0.00	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	56.34555	100.55190	56.20376			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	56.73314	100.62855	56.59027			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.16887	101.17076	7.15093			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.38944	101.20716	7.37094			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.45522	103.42947	8.43577			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.38408	100.80622	9.36068			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.65309	100.83814	9.62901			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.82125	100.90574	2.81489			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.10883	100.17362	7.09120			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.38954	100.18041	7.37122			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.89652	100.00000	2.89004			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.86320	101.28535	7.84350			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.13697	100.89554	10.11167			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.87467	101.45249	8.85240			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.02831	101.00134	11.00076		4,646,061,640,000.00	46,000,000	23,000,000.00	
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.02142	102.14068	12.98856			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.74936	101.44362	14.71237			0.00	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	12.95148	101.20953	12.91906			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.50630	101.06155	6.49003			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.00334	101.14347	6.98583			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.07032	105.45079	7.05196			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.99530	101.30716	7.97528			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.43526	101.37985	8.41411			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.06480	102.14790	13.03184			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.65604	101.15653	12.62438			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	16.00752	101.18212	15.96746			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.90055	101.20040	12.86827			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.16815	101.18212	7.15021			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.27844	101.20040	7.26022			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.33357	101.20953	7.31522			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.73756	101.17116	12.70570			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.90055	101.20040	12.86827			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.46031	101.30089	13.42659			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.88440	101.30089	7.86465			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.46031	101.30089	13.42659			0.00	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	14.27309	101.44699	14.23728				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.98341	101.48350	8.96087				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.22233	101.43786	14.18667				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	18.26153	102.16719	18.21543				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.34461	102.21271	13.31092				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	18.41218	102.19450	18.36570				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	63.97226	99.87885	63.81401				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	27.95673	111.48563	27.88876				0.00	0	1,900,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.70476	102.36770	6.69182				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.37742	111.51511	12.34715			49,066,648,400.00		440,000	994,840,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	13.66535	120.69176	13.62974			5,833,653,961,288.72		48,335,147	284,144,164.00
TN23	On 06/11/2023	Spot Bond	122.92168	12.10623	122.92168	12.07423			6,487,191,662.00		52,775	119,473,915.00
TN25	On 19/08/2025	Spot Bond	112.54971	8.78184	112.54971	8.76021				0.00	0	156,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.97816	105.64973	10.95247			91,281,366,720.00		864,000	9,064,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.65498	100.66243	6.63821				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.81059	100.67816	6.79343				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.00763	100.69808	6.98997				0.00	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	7.02837	100.70018	7.01065			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.00208	100.79857	7.98189			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	13.57368	101.00182	13.53938			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	21.36974	101.21676	21.31624			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.62784	101.26720	9.60374			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.39480	101.29746	8.37378			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.18757	10.00000	100.16075			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.18290	9.75000	100.15674			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.18238	100.00000	10.15612			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	50.30150	98.80121	99.73004			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	86.74172	97.87620	86.54043			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	76.55072	99.82860	76.39079			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	81.63377	97.76060	81.45567			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	52.83083	100.00000	52.73060			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC003	On 16/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	9.02340	120.75743	9.00026			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	41.54772	101.23503	41.44369			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.68452	101.32511	13.65024			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	23.21416	101.70719	23.15580			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	15.88419	110.55481	15.84561			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	58.60105	100.00000	58.45432			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	58.83662	100.00000	58.68930			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	58.91515	100.00000	58.76762			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	20.04308	100.80302	19.99253			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.41115	100.83292	12.37984			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.22955	100.83423	9.20628			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	31,000,000.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.53578	128.75000	12.50739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	121.77342	17.39397	121.77342	17.34833		1,217,734,200,000.00	10,000,000	94,400,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	4.58623	243.55465	4.56573		0.00	0	37,000,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	23.97050	107.94222	23.91340		0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	110.97172	12.52711	110.97172	12.49660		0.00	0	80,000,000.00	
WSP3	On 28/05/2019	Spot Bond	113.15781	10.51005	113.15781	10.48404		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.59168	10.34989	112.59168	10.32439		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	113.82178	10.17215	113.82178	10.14686		0.00	0	0.00	
Z006	On 31/08/2013	Spot Bond	96.69614	68.07769	96.69614	67.95513		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	95.45272	56.41564	95.45272	56.29482		0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	87.68655	18.54066	87.68655	18.50346		0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	93.89641	44.01774	93.89641	43.92475		0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	92.71091	36.65119	92.71091	36.57415		0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	86.49267	15.23020	86.49267	15.20015		0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	90.84932	27.32797	90.84932	27.27149		0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	87.67412	18.50717	87.67412	18.47004		0.00	0	75,000,000.00	
Z083	On 30/09/2019	Spot Bond	67.16812	2.23465	67.16812	2.23108		0.00	0	0.00	
ZA001	On 01/09/2016	Spot Bond	100.00000	8.91469	100.00000	8.89778		0.00	0	0.00	
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03590	100.00000	0.03583		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On 01/09/2016	Spot Bond	100.00000	8.91469	100.00000	8.89778				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	23.88616	100.00000	23.84084				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	24.43673	100.00000	24.39037				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	22.90878	100.00000	22.86532				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	22.90878	100.00000	22.86532				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	21.72247	100.00000	21.68126				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	21.72247	100.00000	21.68126				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	20.55852	100.00000	20.51951				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	20.55852	100.00000	20.51951				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	19.34640	100.00000	19.30969				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	19.34640	100.00000	19.30969				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.24035	100.00000	18.20575				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	18.24035	100.00000	18.20575				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	17.16491	100.00000	17.13234				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	17.16491	100.00000	17.13234				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.24516	100.00000	16.21434				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.37470	100.00000	15.34553				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On 20/04/2016	Spot Bond	100.00000	11.49798	100.00000	11.47616			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.86124	100.00000	10.84063			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.22086	100.00000	10.20147			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.22086	100.00000	10.20147			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.67320	100.00000	9.65485			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.13751	100.00000	9.12018			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.59877	100.00000	8.58246			0.00	0	0.00
Total for j-Bonds :								874,641,060,777,979.00	,192,924,186	105 500 522 905.00	
Grand Total:								'4,641,607,383,080.00	 92,979,459	05 502 148 120.00	