



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 15/03/2013

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	9.18600	9.18600	9.19610	9.19610		12.58	1,400,947,674.00	152,509	280,044.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.00260	0.00000	0.00340	0.00000	0.003	49.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,814.00260	1.81400	1,803.90340	1.80390	1,814.003	49.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.00280	0.00000	0.00980	0.00001	0.003	29.57	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,014.00280	1.01400	1,003.90980	1.00391	1,014.003	29.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.00240	0.00000	0.00490	0.00000	0.002	38.13	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,364.00240	1.36400	1,353.90490	1.35390	1,364.002	38.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.00250	0.00000	0.00370	0.00000	0.003	45.46	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,664.00250	1.66400	1,653.90370	1.65390	1,664.003	45.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	0.48580	0.00049	1.10650	0.00111	0.486	18.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	364.48580	0.36449	355.00650	0.35501	364.486	18.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	0.27330	0.00027	0.64720	0.00065	0.273	19.03	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	414.27330	0.41427	404.54720	0.40455	414.273	19.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	0.00640	0.00001	0.02440	0.00002	0.006	25.51	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	814.00640	0.81401	803.92440	0.80392	814.006	25.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	2.68230	0.00268	5.17320	0.00517	2.682	15.97	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	226.68230	0.22668	219.07320	0.21907	226.682	15.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	1.62720	0.00163	3.32030	0.00332	1.627	16.61	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	265.62720	0.26563	257.22030	0.25722	265.627	16.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	0.88140	0.00088	1.91070	0.00191	0.881	17.42	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	314.88140	0.31488	305.81070	0.30581	314.881	17.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	10.71350	0.01071	17.14240	0.01714	10.713	14.19	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	124.71350	0.12471	121.04240	0.12104	124.714	14.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	8.34500	0.00835	13.85270	0.01385	8.345	14.51	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	142.34500	0.14235	137.75270	0.13775	142.345	14.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	5.71970	0.00572	10.01300	0.01001	5.720	15.00	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	169.71970	0.16972	163.91300	0.16391	169.720	15.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	100.87280	0.10087	114.49790	0.11450	100.873	13.77	0.00	0	9,820.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	14.87280	0.01487	18.39790	0.01840	14.873	13.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	35.19620	0.03520	46.66840	0.04667	35.196	12.58	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	49.19620	0.04920	50.56840	0.05057	49.196	12.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	19.73720	0.01974	28.73450	0.02873	19.737	13.39	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	83.73720	0.08374	82.63450	0.08263	83.737	13.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	189.54040	0.18954	201.96320	0.20196	189.540	14.95	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	3.54040	0.00354	5.86320	0.00586	3.540	14.95	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	170.78870	0.17079	183.52560	0.18353	170.789	14.72	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	4.78870	0.00479	7.42560	0.00743	4.789	14.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	143.43590	0.14344	156.61670	0.15662	143.436	14.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	7.43590	0.00744	10.51670	0.01052	7.436	14.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	386.13460	0.38613	396.59900	0.39660	386.135	17.33	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	0.13460	0.00013	0.49900	0.00050	0.135	17.33	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	336.31390	0.33631	347.03250	0.34703	336.314	16.74	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	0.31390	0.00031	0.93250	0.00093	0.314	16.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	286.72130	0.28672	297.83660	0.29784	286.721	16.14	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	0.72130	0.00072	1.73660	0.00174	0.721	16.14	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	486.03490	0.48603	496.26200	0.49626	486.035	19.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	0.03490	0.00003	0.16200	0.00016	0.035	19.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	436.05720	0.43606	446.36700	0.44637	436.057	17.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	0.05720	0.00006	0.26700	0.00027	0.057	17.92	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	416.08050	0.41608	426.44270	0.42644	416.081	17.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	0.08050	0.00008	0.34270	0.00034	0.081	17.69	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	686.00660	0.68601	696.12620	0.69613	686.007	23.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	0.00660	0.00001	0.02620	0.00003	0.007	23.61	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	586.01440	0.58601	596.16300	0.59616	586.014	21.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	0.01440	0.00001	0.06300	0.00006	0.014	21.33	0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	536.02210	0.53602	546.20020	0.54620	536.022	20.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	0.02210	0.00002	0.10020	0.00010	0.022	20.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	1,086.00000	1.08600	1,096.10000	1.09610	1,086.000	25.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.80	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	886.00180	0.88600	896.10540	0.89611	886.002	28.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	0.00180	0.00000	0.00540	0.00001	0.002	28.14	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	786.00330	0.78600	796.11160	0.79611	786.003	25.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	0.00330	0.00000	0.01160	0.00001	0.003	25.88	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,286.00000	1.28600	1,296.10000	1.29610	1,286.000	23.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	23.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,236.00000	1.23600	1,246.10000	1.24610	1,236.000	24.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,186.00000	1.18600	1,196.10000	1.19610	1,186.000	24.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.63	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	2,036.00000	2.03600	2,046.10000	2.04610	2,036.000	17.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.29310	9.29310	9.30190	9.30190		13.17	1,100,860,626.00	118,460	429,067.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	50.29450	0.05029	53.92350	0.05392	50.294	16.93	0.00	0	88,101.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,007.19450		1.00719	1,002.02350	1.00202	1,007.194	16.93		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	22.87520		0.02288	25.00490	0.02500	22.875	19.44		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,579.77520		1.57978	1,573.10490	1.57310	1,579.775	19.44		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	19.30470		0.01930	21.19100	0.02119	19.305	20.07		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,726.20470		1.72620	1,719.29100	1.71929	1,726.205	20.07		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	119.75000		0.11975	125.42490	0.12542	119.750	14.65		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	526.65000		0.52665	523.52490	0.52352	526.650	14.65		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	93.18440		0.09318	98.23960	0.09824	93.184	15.25		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	650.08440		0.65008	646.33960	0.64634	650.084	15.25		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	73.35550		0.07336	77.82670	0.07783	73.356	15.88		0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	780.25550		0.78026	775.92670	0.77593	780.256	15.88		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	220.54350		0.22054	227.59890	0.22760	220.543	13.36		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	277.44350		0.27744	275.69890	0.27570	277.443	13.36		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	202.19300		0.20219	209.06580	0.20907	202.193	13.54		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	309.09300		0.30909	307.16580	0.30717	309.093	13.54		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	169.80570		0.16981	176.28900	0.17629	169.806	13.91		0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	376.70570		0.37671	374.38900	0.37439	376.706	13.91	113,011.71		300	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	263.83460		0.26383	271.25300	0.27125	263.835	13.09		0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	220.73460		0.22073	219.35300	0.21935	220.735	13.09	110,367.30		500	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	249.60360		0.24960	256.91420	0.25691	249.604	13.14		0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	236.50360		0.23650	235.01420	0.23501	236.504	13.14		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	240.44840		0.24045	247.68250	0.24768	240.448	13.17		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	247.34840		0.24735	245.78250	0.24578	247.348	13.17		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	315.66030		0.31566	323.40960	0.32341	315.660	12.92		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	172.56030		0.17256	171.50960	0.17151	172.560	12.92		0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	299.39540		0.29940	307.05230	0.30705	299.395	12.97		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	186.29540		0.18630	185.15230	0.18515	186.295	12.97		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	288.89400		0.28889	296.48700	0.29649	288.894	13.00		0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	195.79400		0.19579	194.58700	0.19459	195.794	13.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	512.08210		0.51208	520.47880	0.52048	512.082	12.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	68.98210		0.06898	68.57880	0.06858	68.982	12.41	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	406.29360		0.40629	414.43040	0.41443	406.294	12.67	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	113.19360		0.11319	112.53040	0.11253	113.194	12.67	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	344.14710		0.34415	352.04150	0.35204	344.147	12.84	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	151.04710		0.15105	150.14150	0.15014	151.047	12.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	602.33840		0.60234	610.90980	0.61091	602.338	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	49.23840		0.04924	49.00980	0.04901	49.238	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	593.91460		0.59391	602.47320	0.60247	593.915	12.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	50.81460		0.05081	50.57320	0.05057	50.815	12.56	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	585.53320		0.58553	594.07730	0.59408	585.533	12.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	52.43320		0.05243	52.17730	0.05218	52.433	12.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	724.19590		0.72420	732.90260	0.73290	724.196	12.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	31.09590		0.03110	31.00260	0.03100	31.096	12.79	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	653.70550		0.65371	662.34580	0.66235	653.706	12.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	40.60550		0.04061	40.44580	0.04045	40.606	12.67	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	636.43100		0.63643	645.04990	0.64505	636.431	12.64	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	43.33100		0.04333	43.14990	0.04315	43.331	12.64	0.00	0	20,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,093.47220		2.09347	2,102.30570	2.10231	2,093.472	17.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.37220		0.00037	0.40570	0.00041	0.372	17.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	815.02630		0.81503	823.78690	0.82379	815.026	12.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	21.92630		0.02193	21.88690	0.02189	21.926	12.93	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.41110		9.41110	9.42020	9.42020		13.99	179,657,899.00	19,090	60,548.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	167.20470		0.16720	171.13290	0.17113	167.205	16.44	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	956.10470		0.95610	950.93290	0.95093	956.105	16.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	149.46600		0.14947	153.15460	0.15315	149.466	16.82	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,058.36600		1.05837	1,052.95460	1.05295	1,058.366	16.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	83.73480		0.08373	86.19860	0.08620	83.735	18.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,672.63480		1.67263	1,665.99860	1.66600	1,672.635	18.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	287.53570		0.28754	292.68920	0.29269	287.536	14.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	536.43570		0.53644	532.48920	0.53249	536.436	14.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	235.83890		0.23584	240.71530	0.24072	235.839	15.34	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	674.73890		0.67474	670.51530	0.67052	674.739	15.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	224.21810		0.22422	228.83250	0.22883	224.218	15.50	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	713.11810		0.71312	708.63250	0.70863	713.118	15.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	379.01400		0.37901	385.35570	0.38536	379.014	13.99	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	367.91400		0.36791	365.15570	0.36516	367.914	13.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	293.66180		0.29366	298.84990	0.29885	293.662	14.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	522.56180		0.52256	518.64990	0.51865	522.562	14.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	290.58130		0.29058	295.75210	0.29575	290.581	14.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	529.48130		0.52948	525.55210	0.52555	529.481	14.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	585.49370		0.58549	591.42020	0.59142	585.494	13.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	174.39370		0.17439	171.22020	0.17122	174.394	13.06	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	423.54340		0.42354	429.73760	0.42974	423.543	13.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	312.44340		0.31244	309.53760	0.30954	312.443	13.75	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	400.71800		0.40072	406.98710	0.40699	400.718	13.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	339.61800		0.33962	336.78710	0.33679	339.618	13.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,115.83480		2.11583	2,124.91470	2.12491	2,115.835	16.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	4.73480		0.00473	4.71470	0.00471	4.735	16.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	969.86290		0.96986	977.75830	0.97776	969.863	13.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	58.76290		0.05876	57.55830	0.05756	58.763	13.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	764.95330		0.76495	773.29640	0.77330	764.953	13.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	103.85330		0.10385	103.09640	0.10310	103.853	13.03	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.52140		9.52140	9.53100	9.53100		14.72	39,847,059.00	4,185	20,156.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	167.16040		0.16716	170.11320	0.17011	167.160	18.66	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,645.76040		1.64576	1,639.11320	1.63911	1,645.760	18.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	630.32150		0.63032	637.62630	0.63763	630.322	13.99	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	308.92150		0.30892	306.62630	0.30663	308.922	13.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	423.90130		0.42390	429.48580	0.42949	423.901	15.21	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	592.50130		0.59250	588.48580	0.58849	592.501	15.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	272.94130		0.27294	277.13610	0.27714	272.941	16.74	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,021.54130		1.02154	1,016.13610	1.01614	1,021.541	16.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	758.40480		0.75840	766.23230	0.76623	758.405	13.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	214.90480		0.21490	213.13230	0.21313	214.905	13.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	743.93420		0.74393	751.74380	0.75174	743.934	13.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	222.53420		0.22253	220.74380	0.22074	222.534	13.61	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	725.91460		0.72591	733.69970	0.73370	725.915	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	232.41460		0.23241	230.59970	0.23060	232.415	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	917.55610		0.91756	925.58440	0.92558	917.556	13.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	146.15610		0.14616	144.58440	0.14458	146.156	13.50	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	810.79050		0.81079	818.68490	0.81868	810.791	13.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	189.39050		0.18939	187.68490	0.18768	189.390	13.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	791.78320		0.79178	799.65300	0.79965	791.783	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	198.28320		0.19828	196.55300	0.19655	198.283	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,135.28610		2.13529	2,144.93710	2.14494	2,135.286	15.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	13.88610		0.01389	13.93710	0.01394	13.886	15.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,561.96650		1.56197	1,571.62850	1.57163	1,561.966	14.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	40.56650		0.04057	40.62850	0.04063	40.567	14.45	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.64150		9.64150	9.65180	9.65180		15.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	607.04800		0.60705	613.39180	0.61339	607.048	15.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	575.54800		0.57555	571.59180	0.57159	575.548	15.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	354.31440		0.35431	358.61630	0.35862	354.314	17.45	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,212.81440		1.21281	1,206.81630	1.20682	1,212.814	17.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	765.40040		0.76540	772.61220	0.77261	765.400	14.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	373.90040		0.37390	370.81220	0.37081	373.900	14.50	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	614.82070		0.61482	621.20780	0.62121	614.821	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	563.32070		0.56332	559.40780	0.55941	563.321	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	610.92210		0.61092	617.28750	0.61729	610.922	15.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	569.42210		0.56942	565.48750	0.56549	569.422	15.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.68580		9.68580	9.69530	9.69530		15.72	0.00	0	2,320.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	708.64240		0.70864	714.49330	0.71449	708.642	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	622.84240		0.62284	619.19330	0.61919	622.842	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	704.76110		0.70476	710.59120	0.71059	704.761	15.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	628.96110		0.62896	625.29120	0.62529	628.961	15.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	712.54930		0.71255	718.42110	0.71842	712.549	15.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	616.74930		0.61675	613.12110	0.61312	616.749	15.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.77420		9.77420	9.78370	9.78370		15.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,474.36520		1.47437	1,483.23450	1.48323	1,474.365	14.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	250.16520		0.25017	249.53450	0.24953	250.165	14.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	875.57320		0.87557	880.75870	0.88076	875.573	15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	701.37320		0.70137	697.05870	0.69706	701.373	15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,911.37470		1.91137	1,921.03050	1.92103	1,911.375	14.81	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	137.17470		0.13717	137.33050	0.13733	137.175	14.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,550.02360		1.55002	1,559.07280	1.55907	1,550.024	14.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	225.82360		0.22582	225.37280	0.22537	225.824	14.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,511.96740		1.51197	1,520.93250	1.52093	1,511.967	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	237.76740		0.23777	237.23250	0.23723	237.767	14.53	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.59350		10.59350	10.59930	10.59930		17.19	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,864.54360		1.86454	1,870.18660	1.87019	1,864.544	15.04	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	421.04360		0.42104	420.88660	0.42089	421.044	15.04	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,832.89810		1.83290	1,838.47070	1.83847	1,832.898	15.08	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 14/12/2015	Foreign Exchange Future	9.20	Put	439.39810		0.43940	439.17070	0.43917	439.398	15.08		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,801.70420		1.80170	1,807.20970	1.80721	1,801.704	15.11		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	458.20420		0.45820	457.90970	0.45791	458.204	15.11		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.18600		9.18600	9.19610	9.19610		12.58		15,662,130.00	1,705	124.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	49,603.17960		0.49603	50,624.69760	0.50625	49,603.180	19.29		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	3.17960		0.00003	14.69760	0.00015	3.180	19.29		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	44,605.16440		0.44605	45,634.12410	0.45634	44,605.164	18.15		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	5.16440		0.00005	24.12410	0.00024	5.164	18.15		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	43,605.71520		0.43606	44,636.69600	0.44637	43,605.715	17.92		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	5.71520		0.00006	26.69600	0.00027	5.715	17.92		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	42,606.78210		0.42607	43,640.24430	0.43640	42,606.782	17.80		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	6.78210		0.00007	30.24430	0.00030	6.782	17.80		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	17,078.86840		0.17079	18,352.56160	0.18353	17,078.868	14.72		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	478.86840		0.00479	742.56160	0.00743	478.868	14.72		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.29310		9.29310	9.30190	9.30190		13.17		46,465.50	5	1,328.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	59,391.45950		0.59391	60,247.31590	0.60247	59,391.460	12.56		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	5,081.45950		0.05081	5,057.31590	0.05057	5,081.460	12.56		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	58,553.32320		0.58553	59,407.72800	0.59408	58,553.323	12.55		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	5,243.32320		0.05243	5,217.72800	0.05218	5,243.323	12.55		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	60,233.84270		0.60234	61,090.98370	0.61091	60,233.843	12.58		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	4,923.84270		0.04924	4,900.98370	0.04901	4,923.843	12.58		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.41110		9.41110	9.42020	9.42020		13.99		0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	65,237.80700		0.65238	66,117.47820	0.66117	65,237.807	12.97		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	14,127.80700		0.14128	14,097.47820	0.14097	14,127.807	12.97		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	64,518.24530		0.64518	65,401.40200	0.65401	64,518.245	12.96		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	14,408.24530		0.14408	14,381.40200	0.14381	14,408.245	12.96		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	65,961.36980		0.65961	66,837.81140	0.66838	65,961.370	12.97		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	13,851.36980		0.13851	13,817.81140	0.13818	13,851.370	12.97		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.52140		9.52140	9.53100	9.53100		14.72		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	49,342.16410		0.49342	49,975.14670	0.49975	49,342.164	14.72		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	47,202.16410		0.47202	46,875.14670	0.46875	47,202.164	14.72		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	48,947.00520		0.48947	49,571.19840	0.49571	48,947.005	14.74		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	47,807.00520		0.47807	47,471.19840	0.47471	47,807.005	14.74		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	49,745.96390		0.49746	50,382.49620	0.50382	49,745.964	14.69		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	46,605.96390		0.46606	46,282.49620	0.46282	46,605.964	14.69		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.89840		13.89840	13.80810	13.80810		10.48	114,300,441.60		8,224	3,406.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	558.63660		0.55864	469.23480	0.46923	558.637	16.88		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	0.23660		0.00024	1.13480	0.00113	0.237	16.88		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	548.66000		0.54866	459.33420	0.45933	548.660	16.77		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	0.26000		0.00026	1.23420	0.00123	0.260	16.77		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	538.68570		0.53869	449.44260	0.44944	538.686	16.66		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	0.28570		0.00029	1.34260	0.00134	0.286	16.66		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	1.22310		0.00122	2.67300	0.00267	1.223	18.01		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	502.82310		0.50282	594.57300	0.59457	502.823	18.01		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	369.89580		0.36990	283.88080	0.28388	369.896	14.71		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	1.49580		0.00150	5.78080	0.00578	1.496	14.71		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	206.61950		0.20662	132.95100	0.13295	206.620	12.77		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	8.21950		0.00822	24.85100	0.02485	8.220	12.77		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	51.91160		0.05191	32.62540	0.03263	51.912	10.48		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	53.51160		0.05351	124.52540	0.12453	53.512	10.48		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.05350		14.05350	13.96030	13.96030		12.47	54,443,259.00		3,874	9,386.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	133.53870		0.13354	96.32410	0.09632	133.539	13.96		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	880.03870		0.88004	936.02410	0.93602	880.039	13.96		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	64.77150		0.06477	41.74090	0.04174	64.771	14.63		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,311.27150		1.31127	1,381.44090	1.38144	1,311.271	14.63		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	245.35330		0.24535	188.12520	0.18813	245.353	13.13		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	531.85330		0.53185	567.82520	0.56783	531.853	13.13		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	227.15160		0.22715	173.13230	0.17313	227.152	13.24		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	573.65160		0.57365	612.83230	0.61283	573.652	13.24		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	164.13640		0.16414	122.55520	0.12256	164.136	13.73		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	760.63640		0.76064	812.25520	0.81226	760.636	13.73		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	488.28810		0.48829	400.55230	0.40055	488.288	12.28		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	224.78810		0.22479	230.25230	0.23025	224.788	12.28		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	482.45430		0.48245	395.16150	0.39516	482.454	12.29		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	228.95430		0.22895	234.86150	0.23486	228.954	12.29		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	476.66510		0.47667	389.82670	0.38983	476.665	12.30		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	233.16510		0.23317	239.52670	0.23953	233.165	12.30		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,066.00080		2.06600	1,971.32210	1.97132	2,066.001	16.78		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	12.50080		0.01250	11.02210	0.01102	12.501	16.78		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,102.84180		1.10284	1,001.91580	1.00192	1,102.842	13.01		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	49.34180		0.04934	41.61580	0.04162	49.342	13.01		0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.22710		14.22710	14.13340	14.13340		13.09		31,370,755.50	2,205	3,230.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	351.71620		0.35172	327.39390	0.32739	351.716	14.00		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	874.61620		0.87462	943.99390	0.94399	874.616	14.00		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	348.96060		0.34896	324.86380	0.32486	348.961	14.02		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	881.86060		0.88186	951.46380	0.95146	881.861	14.02		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	354.49410		0.35449	329.94490	0.32994	354.494	13.98		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	867.39410		0.86739	936.54490	0.93654	867.394	13.98		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.39200		14.39200	14.29800	14.29800		12.89		9,513,112.00	661	1,070.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	465.43370		0.46543	436.60810	0.43661	465.434	13.66		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	973.43370		0.97343	1,038.60810	1.03861	973.434	13.66		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	462.56090		0.46256	433.94230	0.43394	462.561	13.68		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	980.56090		0.98056	1,045.94230	1.04594	980.561	13.68		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	468.32110		0.46832	439.29700	0.43930	468.321	13.65		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	966.32110	0.96632	1,031.29700	1.03130	966.321	13.65	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.57320	14.57320	14.47940	14.47940		14.15	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	942.36330	0.94236	896.34150	0.89634	942.363	13.84	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	669.16330	0.66916	716.94150	0.71694	669.163	13.84	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	937.82030	0.93782	892.04970	0.89205	937.820	13.85	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	674.62030	0.67462	722.64970	0.72265	674.620	13.85	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	946.92790	0.94693	900.65440	0.90065	946.928	13.82	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	663.72790	0.66373	711.25440	0.71125	663.728	13.82	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09620	0.09620	0.09560	0.09560		21.68	193,265.80	2,009	22,228.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	620.04660	0.00620	560.68430	0.00561	620.047	23.44	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	0.04660	0.00000	0.68430	0.00001	0.047	23.44	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1.77050	0.00002	2.29890	0.00002	1.771	21.68	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	381.77050	0.00382	442.29890	0.00442	381.771	21.68	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	0.00580	0.00000	0.00890	0.00000	0.006	38.78	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,380.00580	0.01380	1,440.00890	0.01440	1,380.006	38.78	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09740	0.09740	0.09680	0.09680		18.94	93,796.20	963	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	825.75220	0.00826	783.65430	0.00784	825.752	17.84	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	85.75220	0.00086	103.65430	0.00104	85.752	17.84	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	256.58440	0.00257	246.42430	0.00246	256.584	18.94	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	516.58440	0.00517	566.42430	0.00566	516.584	18.94	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	68.97480	0.00069	69.53370	0.00070	68.975	21.28	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,328.97480	0.01329	1,389.53370	0.01390	1,328.975	21.28	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09870	0.09870	0.09810	0.09810		18.34	88,237.80	894	894.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,020.19880	0.01020	977.47130	0.00977	1,020.199	17.20	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	150.19880	0.00150	167.47130	0.00167	150.199	17.20	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	454.73070	0.00455	435.04570	0.00435	454.731	18.34	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	584.73070	0.00585	625.04570	0.00625	584.731	18.34	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	199.60300	0.00200	192.97020	0.00193	199.603	20.41	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,329.60300	0.01330	1,382.97020	0.01383	1,329.603	20.41	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.99530	11.99530	11.92030	11.92030		13.19	390,566,968.00	32,560	7,482.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	995.31660	0.99532	920.37020	0.92037	995.317	27.29	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	0.01660	0.00002	0.07020	0.00007	0.017	27.29	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	985.31730	0.98532	910.37380	0.91037	985.317	27.11	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	0.01730	0.00002	0.07380	0.00007	0.017	27.11	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	0.42390	0.00042	0.46420	0.00046	0.424	22.59	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	645.12390	0.64512	720.16420	0.72016	645.124	22.59	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	1,025.31450	1.02531	950.36030	0.95036	1,025.314	27.85	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	0.01450	0.00001	0.06030	0.00006	0.015	27.85	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,005.31580	1.00532	930.36670	0.93037	1,005.316	27.48	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	0.01580	0.00002	0.06670	0.00007	0.016	27.48	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.14210	12.14210	12.06430	12.06430		13.20	387,369,416.30	31,903	58,105.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	802.92510	0.80293	742.63270	0.74263	802.925	12.56	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	60.82510	0.06083	78.33270	0.07833	60.825	12.56	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	505.83740	0.50584	463.57940	0.46358	505.837	12.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	163.73740	0.16374	199.27940	0.19928	163.737	12.78	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	196.08690	0.19609	180.60040	0.18060	196.087	14.10	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	553.98690	0.55399	616.30040	0.61630	553.987	14.10	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	941.54500	0.94154	876.64110	0.87664	941.545	12.64	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	39.44500	0.03945	52.34110	0.05234	39.445	12.64	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	932.67030	0.93267	868.02920	0.86803	932.670	12.64	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	40.57030	0.04057	53.72920	0.05373	40.570	12.64	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	923.82180	0.92382	859.44690	0.85945	923.822	12.63	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	41.72180	0.04172	55.14690	0.05515	41.722	12.63	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.30480	12.30480	12.22580	12.22580		13.72	90,071,136.00	7,320	17,830.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	503.58700	0.50359	475.86040	0.47586	503.587	13.65	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	448.78700	0.44879	500.06040	0.50006	448.787	13.65	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	461.48190		0.46148	436.99490	0.43699	461.482	13.82	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	506.68190		0.50668	561.19490	0.56119	506.682	13.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	300.79590		0.30080	285.38430	0.28538	300.796	14.83	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	845.99590		0.84600	909.58430	0.90958	845.996	14.83	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	631.80320		0.63180	597.04150	0.59704	631.803	13.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	317.00320		0.31700	361.24150	0.36124	317.003	13.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	626.41690		0.62642	591.94330	0.59194	626.417	13.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	321.61690		0.32162	366.14330	0.36614	321.617	13.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	621.06780		0.62107	586.88090	0.58688	621.068	13.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	326.26780		0.32627	371.08090	0.37108	326.268	13.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.45830		12.45830	12.37870	12.37870		14.21	12,159,300.80	976	1,460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,385.06130		1.38506	1,327.01200	1.32701	1,385.061	13.18	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	126.76130		0.12676	148.31200	0.14831	126.761	13.18	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,196.61790		1.19662	1,144.51270	1.14451	1,196.618	13.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	181.31790		0.18132	208.81270	0.20881	181.318	13.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,159.62250		1.15962	1,108.80020	1.10880	1,159.623	13.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	194.32250		0.19432	223.10020	0.22310	194.323	13.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,123.26690		1.12327	1,073.74340	1.07374	1,123.267	13.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	207.96690		0.20797	238.04340	0.23804	207.967	13.26	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.62710		12.62710	12.54680	12.54680		14.58	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	794.76600		0.79477	765.99630	0.76600	794.766	14.43	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	657.66600		0.65767	709.19630	0.70920	657.666	14.43	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	790.45990		0.79046	761.89450	0.76189	790.460	14.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	663.35990		0.66336	715.09450	0.71509	663.360	14.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	786.18180		0.78618	757.81010	0.75781	786.182	14.45	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	669.08180		0.66908	721.01010	0.72101	669.082	14.45	0.00	0	0.00
2025	On 02/05/2013	Bond Future			114.07787		114.07787	113.96085	113.96085			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	664.20000		0.66420	547.18000	0.54718	664.200		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.69011		112.69011	112.47544	112.47544			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,085.63000		1.08563	870.96000	0.87096	1,085.630		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			118.69276		118.69276	118.69425	118.69425			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,094.94000		1.09494	1,096.43000	1.09643	1,094.940		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			494.09800		494.09800	493.40500	493.40500			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			500.56000		500.56000	499.85800	499.85800			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			507.68400		507.68400	506.97200	506.97200			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			439.48000		439.48000	438.86000	438.86000			0.00	0	1,017.00
ALBI	On 01/08/2013	Index Future			445.22800		445.22800	444.60000	444.60000			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			451.56500		451.56500	450.92800	450.92800			0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.53240		9.53240	9.54720	9.54720		9.09	45,393,288.80	4,762	20,021.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	1,022.40100		1.02240	1,037.20210	1.03720	1,022.401	30.35	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.00100		0.00000	0.00210	0.00000	0.001	30.35	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,213.80000		1.21380	1,228.60000	1.22860	1,213.800	26.98	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.00000		0.00000	0.00000	0.00000	0.000	26.98	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	1,163.80000		1.16380	1,178.60000	1.17860	1,163.800	27.86	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.00000		0.00000	0.00000	0.00000	0.000	27.86	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	1,113.80000		1.11380	1,128.60010	1.12860	1,113.800	28.74	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.00000		0.00000	0.00010	0.00000	0.000	28.74	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.58030		9.58030	9.59360	9.59360		9.29	26,250,022.00	2,740	14,305.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	841.03750		0.84104	853.86770	0.85387	841.038	11.08	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
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	10.73750		0.01074	10.26770	0.01027	10.738	11.08	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	831.36180		0.83136	844.15890	0.84416	831.362	11.03	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	11.06180		0.01106	10.55890	0.01056	11.062	11.03	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	850.72320		0.85072	863.58520	0.86359	850.723	11.13	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	10.42320		0.01042	9.98520	0.00999	10.423	11.13	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.63280		9.63280	9.64590	9.64590		10.13	36,103,734.40	3,748	8,769.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	466.96720		0.46697	475.91780	0.47592	466.967	9.99	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	134.16720		0.13417	130.01780	0.13002	134.167	9.99	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	104.38680		0.10439	106.17430	0.10617	104.387	11.96	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	771.58680		0.77159	760.27430	0.76027	771.587	11.96	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	787.68840		0.78769	798.98340	0.79898	787.688	10.15	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	44.88840		0.04489	43.08340	0.04308	44.888	10.15	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	778.99460		0.77899	790.25640	0.79026	778.995	10.14	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	46.19460		0.04619	44.35640	0.04436	46.195	10.14	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	770.33340		0.77033	781.56020	0.78156	770.333	10.13	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	47.53340		0.04753	45.66020	0.04566	47.533	10.13	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,150.51720		1.15052	1,162.84620	1.16285	1,150.517	11.16	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	17.71720		0.01772	16.94620	0.01695	17.717	11.16	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	867.24890		0.86725	878.82780	0.87883	867.249	10.23	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	34.44890		0.03445	32.92780	0.03293	34.449	10.23	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.68170		9.68170	9.69410	9.69410		10.80	2,662,467.50	275	1,932.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	467.46830		0.46747	476.84540	0.47685	467.468	10.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	255.76830		0.25577	252.74540	0.25275	255.768	10.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	461.94620		0.46195	471.25540	0.47126	461.946	10.65	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	260.24620		0.26025	257.15540	0.25716	260.246	10.65	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	473.04000		0.47304	482.48150	0.48248	473.040	10.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	251.34000		0.25134	248.38150	0.24838	251.340	10.64	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.73240		9.73240	9.74570	9.74570		11.48	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
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	557.34890		0.55735	563.63430	0.56363	557.349	11.22	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	324.94890		0.32495	317.93430	0.31793	324.949	11.22	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	552.14330		0.55214	558.34950	0.55835	552.143	11.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	329.74330		0.32974	322.64950	0.32265	329.743	11.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	562.59720		0.56260	568.95810	0.56896	562.597	11.21	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	320.19720		0.32020	313.25810	0.31326	320.197	11.21	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.13690		10.13690	10.14350	10.14350		12.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,933.25740		2.93326	2,940.80300	2.94080	2,933.257	12.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	46.35740		0.04636	47.30300	0.04730	46.357	12.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,886.39610		2.88640	2,893.97720	2.89398	2,886.396	12.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	49.49610		0.04950	50.47720	0.05048	49.496	12.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,839.70510		2.83971	2,847.32210	2.84732	2,839.705	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	52.80510		0.05281	53.82210	0.05382	52.805	12.86	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.99470		8.99470	8.95150	8.95150		9.19	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	354.74210		0.35474	312.50980	0.31251	354.742	14.70	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	0.04210		0.00004	1.00980	0.00101	0.042	14.70	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	344.75070		0.34475	302.64250	0.30264	344.751	14.55	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	0.05070		0.00005	1.14250	0.00114	0.051	14.55	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	334.76120		0.33476	292.79290	0.29279	334.761	14.40	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	0.06120		0.00006	1.29290	0.00129	0.061	14.40	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.08180		9.08180	9.03680	9.03680		11.60	435,926.40	48	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	286.18380		0.28618	264.23850	0.26424	286.184	11.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	144.38380		0.14438	167.43850	0.16744	144.384	11.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	280.29400		0.28029	258.70270	0.25870	280.294	11.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	148.49400		0.14849	171.90270	0.17190	148.494	11.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	274.48150		0.27448	253.24360	0.25324	274.482	11.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	152.68150		0.15268	176.44360	0.17644	152.681	11.57	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.17780		9.17780	9.13240	9.13240		13.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	385.68550		0.38569	366.69810	0.36670	385.686	13.11	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	297.88550		0.29789	324.29810	0.32430	297.885	13.11	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	380.68850		0.38069	361.95910	0.36196	380.688	13.12	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	302.88850		0.30289	329.55910	0.32956	302.888	13.12	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	375.74170		0.37574	357.26920	0.35727	375.742	13.13	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	307.94170		0.30794	334.86920	0.33487	307.942	13.13	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future				0.18960	0.18960	0.19960	0.19960			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future				0.03640	0.03640	0.04740	0.04740			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future				0.20740	0.20740	-0.19650	-0.19650			0.00	0	16,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future				0.27390	0.27390	-0.22700	-0.22700			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future				0.18950	0.18950	0.19910	0.19910			0.00	0	64,000.00
CF CANDO CACR	On 18/03/2013	Can-Do Future				0.09950	0.09950	0.11120	0.11120			0.00	0	65,200.00
CF CANDO CACV	On 14/06/2013	Can-Do Future				0.13900	0.13900	0.13580	0.13580			0.00	0	5,000.00
CF CANDO CACY	On 02/04/2013	Can-Do Future				23.42640	23.42640	22.93940	22.93940			0.00	0	15,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future				98.08670	98.08670	100.07700	100.07700			0.00	0	5,000.00
CF CANDO CADA	On 04/04/2013	Can-Do Future				0.03320	0.03320	0.03440	0.03440			0.00	0	30,000.00
CF CANDO CADB	On 09/04/2013	Can-Do Future				0.03800	0.03800	0.03910	0.03910			0.00	0	50,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future				58.58150	58.58150	60.00000	60.00000			0.00	5,000	5,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future				9.75790	9.75790	9.66050	9.66050		13.21	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	617.90240		0.61790	520.61250	0.52061	617.902	18.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	0.00240		0.00000	0.11250	0.00011	0.002	18.83	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	607.90330		0.60790	510.62010	0.51062	607.903	18.90	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	0.00330		0.00000	0.12010	0.00012	0.003	18.90	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	597.90460		0.59790	500.63600	0.50064	597.905	18.97	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	0.00460		0.00000	0.13600	0.00014	0.005	18.97	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.88100		9.88100	9.78090	9.78090		13.76	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	461.31120		0.46131	381.10920	0.38111	461.311	13.21	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	120.31120		0.12031	140.20920	0.14021	120.311	13.21	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	454.68680		0.45469	375.02000	0.37502	454.687	13.22	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	123.68680		0.12369	144.12000	0.14412	123.687	13.22	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	448.12340		0.44812	368.99570	0.36900	448.123	13.24	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	127.12340		0.12712	148.09570	0.14810	127.123	13.24	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.01850		10.01850	9.91710	9.91710		14.24	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	488.50810		0.48851	417.06160	0.41706	488.508	13.94	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	310.00810		0.31001	339.96160	0.33996	310.008	13.94	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	483.54080		0.48354	412.52930	0.41253	483.541	13.95	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	315.04080		0.31504	345.42930	0.34543	315.041	13.95	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	478.61640		0.47862	408.04360	0.40804	478.616	13.97	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	320.11640		0.32012	350.94360	0.35094	320.116	13.97	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry			9.01090		9.01090	8.95150	8.95150		8.60	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Call	300.90000		0.30090	241.74210	0.24174	300.900	8.60	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Put	0.00000		0.00000	0.24210	0.00024	0.000	8.60	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.81	Call	200.90000		0.20090	143.07500	0.14307	200.900	8.60	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.81	Put	0.00000		0.00000	1.57500	0.00158	0.000	8.60	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.84	Call	170.90000		0.17090	114.34670	0.11435	170.900	8.60	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.84	Put	0.00000		0.00000	2.84670	0.00285	0.000	8.60	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Call	160.90000		0.16090	104.97280	0.10497	160.900	8.60	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Put	0.00000		0.00000	3.47280	0.00347	0.000	8.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DACA	On 15/03/2013	Any day expiry	8.86	Call	150.90000		0.15090	95.73770	0.09574	150.900	8.60	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Put	0.00000		0.00000	4.23770	0.00424	0.000	8.60	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.42000		12.42000	12.34050	12.34050		14.09	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	842.58530		0.84259	804.64770	0.80465	842.585	13.35	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	312.58530		0.31259	354.14770	0.35415	312.585	13.35	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	836.81460		0.83681	799.14870	0.79915	836.815	13.36	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	316.81460		0.31681	358.64870	0.35865	316.815	13.36	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	831.08000		0.83108	793.68110	0.79368	831.080	13.38	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	321.08000		0.32108	363.18110	0.36318	321.080	13.38	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			9.19240		9.19240	9.20120	9.20120		12.60	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,192.41810		1.19242	1,201.22750	1.20123	1,192.418	22.72	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.01810		0.00002	0.02750	0.00003	0.018	22.72	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,092.42490		1.09242	1,101.24020	1.10124	1,092.425	21.27	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.02490		0.00002	0.04020	0.00004	0.025	21.27	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Call	992.43520		0.99244	1,001.26000	1.00126	992.435	19.82	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Put	0.03520		0.00004	0.06000	0.00006	0.035	19.82	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	165.30750		0.16531	176.10620	0.17611	165.308	13.10	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	32.90750		0.03291	34.90620	0.03491	32.908	13.10	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	31.40890		0.03141	37.84890	0.03785	31.409	13.84	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	189.00890		0.18901	186.64890	0.18665	189.009	13.84	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.51	Call	11.40900		0.01141	14.73970	0.01474	11.409	15.15	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.51	Put	329.00900		0.32901	323.53970	0.32354	329.009	15.15	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	196.54560		0.19655	207.27480	0.20727	196.546	13.25	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	24.14560		0.02415	26.07480	0.02607	24.146	13.25	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	180.65320		0.18065	191.43150	0.19143	180.653	13.17	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	28.25320		0.02825	30.23150	0.03023	28.253	13.17	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	172.90890		0.17291	183.70170	0.18370	172.909	13.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.05	Put	30.50890		0.03051	32.50170	0.03250	30.509	13.14	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry			9.19470		9.19470	9.20370	9.20370		12.74	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.23	Call	73.35260		0.07335	82.36590	0.08237	73.353	12.96	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.23	Put	108.65260		0.10865	108.66590	0.10867	108.653	12.96	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Call	69.61400		0.06961	78.43770	0.07844	69.614	13.04	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Put	114.91400		0.11491	114.73770	0.11474	114.914	13.04	0.00	0	30,000.00
DAUS	On 28/03/2013	Any day expiry	9.22	Call	77.25980		0.07726	86.45630	0.08646	77.260	12.89	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.22	Put	102.55980		0.10256	102.75630	0.10276	102.560	12.89	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			9.22070		9.22070	9.25000	9.25000		12.63	0.00	3,036	3,036.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	130.33620		0.13034	0.00000	0.00000	130.336	12.62	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	149.63620		0.14964	0.00000	0.00000	149.636	12.62	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	125.79270		0.12579	0.00000	0.00000	125.793	12.63	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	155.09270		0.15509	0.00000	0.00000	155.093	12.63	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	121.83650		0.12184	0.00000	0.00000	121.836	12.69	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	161.13650		0.16114	0.00000	0.00000	161.136	12.69	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	149.64780		0.14965	0.00000	0.00000	149.648	12.59	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	128.94780		0.12895	0.00000	0.00000	128.948	12.59	0.00	10,000	10,000.00
DAUS	On 26/04/2013	Any day expiry			9.23200		9.23200	9.24090	9.24090		12.80	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	256.67590		0.25668	265.69690	0.26570	256.676	12.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	84.67590		0.08468	84.79690	0.08480	84.676	12.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	114.35360		0.11435	121.48080	0.12148	114.354	13.26	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	232.35360		0.23235	230.58080	0.23058	232.354	13.26	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	72.18270		0.07218	77.81960	0.07782	72.183	14.01	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	350.18270		0.35018	346.91960	0.34692	350.183	14.01	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	283.45200		0.28345	292.58800	0.29259	283.452	12.55	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	71.45200		0.07145	71.68800	0.07169	71.452	12.55	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	269.87180		0.26987	278.95490	0.27895	269.872	12.57	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	77.87180		0.07787	78.05490	0.07805	77.872	12.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.05	Call	263.22610		0.26323	272.27860	0.27228	263.226	12.58	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	81.22610		0.08123	81.37860	0.08138	81.226	12.58	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,232.45430		1.23245	1,241.41200	1.24141	1,232.454	15.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.45430		0.00045	0.51200	0.00051	0.454	15.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,132.70210		1.13270	1,141.68450	1.14168	1,132.702	14.99	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.70210		0.00070	0.78450	0.00078	0.702	14.99	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,033.09030		1.03309	1,042.10690	1.04211	1,033.090	14.44	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	1.09030		0.00109	1.20690	0.00121	1.090	14.44	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.27180		9.27180	9.28070	9.28070		13.04	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	184.39700		0.18440	191.25570	0.19126	184.397	13.23	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	262.59700		0.26260	260.55570	0.26056	262.597	13.23	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	133.80330		0.13380	139.78770	0.13979	133.803	13.87	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	372.00330		0.37200	369.08770	0.36909	372.003	13.87	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	343.26530		0.34327	351.45780	0.35146	343.265	12.59	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	111.46530		0.11147	110.75780	0.11076	111.465	12.59	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	336.93680		0.33694	345.09950	0.34510	336.937	12.61	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	115.13680		0.11514	114.39950	0.11440	115.137	12.61	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	330.68450		0.33068	338.81510	0.33882	330.684	12.63	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	118.88450		0.11888	118.11510	0.11812	118.885	12.63	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,175.17770		1.17518	1,184.14080	1.18414	1,175.178	14.15	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	3.37770		0.00338	3.44080	0.00344	3.378	14.15	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,076.53930		1.07654	1,085.48420	1.08548	1,076.539	13.73	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	4.73930		0.00474	4.78420	0.00478	4.739	13.73	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.30820		9.30820	9.31700	9.31700		13.28	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	393.87780		0.39388	401.97330	0.40197	393.878	12.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	145.67780		0.14568	144.97330	0.14497	145.678	12.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	245.67900		0.24568	252.87600	0.25288	245.679	13.46	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	287.47900		0.28748	285.87600	0.28588	287.479	13.46	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 26/06/2013	Any day expiry	9.51	Call	190.16340		0.19016	196.75640	0.19676	190.163	14.02	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	391.96340		0.39196	389.75640	0.38976	391.963	14.02	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,118.54850		1.11855	1,127.42790	1.12743	1,118.549	13.67	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	10.34850		0.01035	10.42790	0.01043	10.348	13.67	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	406.20800		0.40621	414.34980	0.41435	406.208	12.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	138.00800		0.13801	137.34980	0.13735	138.008	12.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	400.01060		0.40001	408.12860	0.40813	400.011	12.85	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	141.81060		0.14181	141.12860	0.14113	141.811	12.85	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,215.89220		1.21589	1,224.80150	1.22480	1,215.892	13.99	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	7.69220		0.00769	7.80150	0.00780	7.692	13.99	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.34080		9.34080	9.34970	9.34970		13.64	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	161.35020		0.16135	166.64920	0.16665	161.350	15.13	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	620.55020		0.62055	616.94920	0.61695	620.550	15.13	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	374.09170		0.37409	381.36960	0.38137	374.092	13.32	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	223.29170		0.22329	221.66960	0.22167	223.292	13.32	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	368.89940		0.36890	376.14630	0.37615	368.899	13.34	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	228.09940		0.22810	226.44630	0.22645	228.099	13.34	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	363.76180		0.36376	370.98170	0.37098	363.762	13.36	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	232.96180		0.23296	231.28170	0.23128	232.962	13.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.34580		9.34580	9.35470	9.35470		13.71	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	247.37180		0.24737	253.54100	0.25354	247.372	14.22	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	411.57180		0.41157	408.84100	0.40884	411.572	14.22	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	461.57080		0.46157	469.14140	0.46914	461.571	13.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	165.77080		0.16577	164.44140	0.16444	165.771	13.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	455.58000		0.45558	463.12380	0.46312	455.580	13.12	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	169.78000		0.16978	168.42380	0.16842	169.780	13.12	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	306.33720		0.30634	313.01850	0.31302	306.337	13.71	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	310.53720		0.31054	308.31850	0.30832	310.537	13.71	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
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,259.62610		1.25963	1,268.60270	1.26860	1,259.626	14.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	13.82610		0.01383	13.90270	0.01390	13.826	14.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,163.71140		1.16371	1,172.62790	1.17263	1,163.711	13.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	17.91140		0.01791	17.92790	0.01793	17.911	13.76	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	467.61900		0.46762	475.21600	0.47522	467.619	13.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	161.81900		0.16182	160.51600	0.16052	161.819	13.08	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.35210		9.35210	9.36100	9.36100		13.72	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	435.97190		0.43597	443.32690	0.44333	435.972	13.23	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	193.87190		0.19387	192.32690	0.19233	193.872	13.23	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	447.42450		0.44742	454.83210	0.45483	447.424	13.19	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	185.32450		0.18532	183.83210	0.18383	185.325	13.19	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	441.67120		0.44167	449.05150	0.44905	441.671	13.21	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	189.57120		0.18957	188.05150	0.18805	189.571	13.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.38470		9.38470	9.39370	9.39370		13.93	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	301.33730		0.30134	307.18060	0.30718	301.337	14.28	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	426.63730		0.42664	423.48060	0.42348	426.637	14.28	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	206.66560		0.20667	211.55310	0.21155	206.666	15.30	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	661.96560		0.66197	657.85310	0.65785	661.966	15.30	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	390.95650		0.39096	397.47630	0.39748	390.957	13.68	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	296.25650		0.29626	293.77630	0.29378	296.257	13.68	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	386.29070		0.38629	392.78040	0.39278	386.291	13.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	301.59070		0.30159	299.08040	0.29908	301.591	13.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	381.67340		0.38167	388.13300	0.38813	381.673	13.73	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	306.97340		0.30697	304.43300	0.30443	306.973	13.73	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,210.95900		1.21096	1,219.77480	1.21977	1,210.959	13.82	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	26.25900		0.02626	26.07480	0.02607	26.259	13.82	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	415.02100		0.41502	421.69470	0.42169	415.021	13.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	270.32100		0.27032	267.99470	0.26799	270.321	13.57	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry			9.41990		9.41990	9.42900	9.42900		14.17	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	239.83490		0.23983	244.67650	0.24468	239.835	15.46	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	699.93490		0.69993	695.67650	0.69568	699.935	15.46	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	441.33230		0.44133	447.95290	0.44795	441.332	13.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	311.43230		0.31143	308.95290	0.30895	311.432	13.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	436.66190		0.43666	443.25080	0.44325	436.662	13.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	316.76190		0.31676	314.25080	0.31425	316.762	13.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	432.03400		0.43203	438.59120	0.43859	432.034	13.83	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	322.13400		0.32213	319.59120	0.31959	322.134	13.83	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	446.05100		0.44605	452.70320	0.45270	446.051	13.75	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	306.15100		0.30615	303.70320	0.30370	306.151	13.75	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.42360		9.42360	9.43280	9.43280		14.21	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	466.51200		0.46651	473.30640	0.47331	466.512	13.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	292.91200		0.29291	290.50640	0.29051	292.912	13.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	461.65150		0.46165	468.41450	0.46841	461.652	13.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	298.05150		0.29805	295.61450	0.29561	298.052	13.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	355.21270		0.35521	361.19700	0.36120	355.213	14.39	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	441.61270		0.44161	438.39700	0.43840	441.613	14.39	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,258.82220		1.25882	1,267.83700	1.26784	1,258.822	13.92	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	35.22220		0.03522	35.03700	0.03504	35.222	13.92	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	471.41840		0.47142	478.24420	0.47824	471.418	13.69	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	287.81840		0.28782	285.44420	0.28544	287.818	13.69	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.45620		9.45620	9.46550	9.46550		14.37	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	416.63460		0.41663	422.84380	0.42284	416.635	14.42	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	430.43460		0.43043	427.34380	0.42734	430.435	14.42	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	241.52520		0.24153	246.06680	0.24607	241.525	16.13	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	855.32520		0.85533	850.56680	0.85057	855.325	16.13	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	449.81190		0.44981	456.26950	0.45627	449.812	14.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry	9.39	Put	383.61190		0.38361	380.76950	0.38077	383.612	14.22	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	445.49630		0.44550	451.92450	0.45192	445.496	14.25	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	389.29630		0.38930	386.42450	0.38642	389.296	14.25	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	441.22340		0.44122	447.61930	0.44762	441.223	14.27	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	395.02340		0.39502	392.11930	0.39212	395.023	14.27	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.61980		9.61980	9.63000	9.63000		15.32	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	811.73910		0.81174	820.17650	0.82018	811.739	14.16	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	301.93910		0.30194	300.17650	0.30018	301.939	14.16	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	823.26990		0.82327	832.18630	0.83219	823.270	14.12	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	293.46990		0.29347	292.18630	0.29219	293.470	14.12	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	817.22840		0.81723	826.16700	0.82617	817.228	14.13	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	297.42840		0.29743	296.16700	0.29617	297.428	14.13	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.64410		9.64410	9.65360	9.65360		15.47	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	843.81700		0.84382	850.91650	0.85092	843.817	14.24	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	309.71700		0.30972	307.31650	0.30732	309.717	14.24	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	855.76360		0.85576	862.94180	0.86294	855.764	14.22	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	301.66360		0.30166	299.34180	0.29934	301.664	14.22	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	849.77280		0.84977	856.91360	0.85691	849.773	14.23	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	305.67280		0.30567	303.31360	0.30331	305.673	14.23	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.17202		113.17202	113.17329	113.17329			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2013	Bond Future	113.32	Put	144.16000		0.14416	142.89000	0.14289	144.160		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			8.84223		88.49210	8.87369	88.22674			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,311.84000		79.31184	79,046.48000	79.04648	79,311.840		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			8.93262		89.64950	8.96504	89.38067			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	557.30000		0.55730	288.47000	0.28847	557.300		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	78,598.17000		78.59817	78,329.34000	78.32934	78,598.170		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			439.34200		439.34200	438.76700	438.76700			0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	63,520.00000		6.35200	57,770.00000	5.77700	63,520.000		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	63,420.00000		6.34200	57,670.00000	5.76700	63,420.000		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	63,320.00000		6.33200	57,570.00000	5.75700	63,320.000		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			445.08900		445.08900	444.50500	444.50500			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	9,010.00000		0.90100	14,850.00000	1.48500	9,010.000		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	9,110.00000		0.91100	14,950.00000	1.49500	9,110.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	446.01	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	9,210.00000	0.92100	15,050.00000	1.50500	9,210.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			451.42300	451.42300	450.83200	450.83200			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	54,330.00000	5.43300	48,420.00000	4.84200	54,330.000		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	54,230.00000	5.42300	48,320.00000	4.83200	54,230.000		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	54,130.00000	5.41300	48,220.00000	4.82200	54,130.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future			203.06000	203.06000	203.10900	203.10900			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			205.77000	205.77000	205.82000	205.82000			0.00	0	149.00
IGOV	On 07/11/2013	Index Future			208.76500	208.76500	208.81500	208.81500			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			549.63700	549.63700	549.53000	549.53000			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.11000		94.89000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.10000		94.90000	5.12000	94.88000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.10000		94.90000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.09000		94.91000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.09000		94.91000	5.10000	94.90000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.12000		94.88000	5.14000	94.86000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.21000		94.79000	5.25000	94.75000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.32000		94.68000	5.35000	94.65000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.45000		94.55000	5.48000	94.52000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.61000		94.39000	5.64000	94.36000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.56810		7.56810	7.53800	7.53800		11.80		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	678.10530		0.67811	648.02410	0.64802	678.105	28.19		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.00530		0.00001	0.02410	0.00002	0.005	28.19		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	668.10550		0.66811	638.02640	0.63803	668.106	27.84		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.00550		0.00001	0.02640	0.00003	0.006	27.84		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	658.10580		0.65811	628.02880	0.62803	658.106	27.50		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.00580		0.00001	0.02880	0.00003	0.006	27.50		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.62870		7.62870	7.59520	7.59520		8.75		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	327.39410		0.32739	301.73410	0.30173	327.394	9.22		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	38.69410		0.03869	46.53410	0.04653	38.694	9.22		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	319.31850		0.31932	293.98630	0.29399	319.318	9.20		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	40.61850		0.04062	48.78630	0.04879	40.618	9.20		0.00	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	7.36	Call	311.32040		0.31132	286.32390	0.28632	311.320	9.18	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	42.62040		0.04262	51.12390	0.05112	42.620	9.18	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.67770		7.67770	7.64400	7.64400		10.75	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	280.26330		0.28026	263.73070	0.26373	280.263	10.79	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	192.56330		0.19256	209.73070	0.20973	192.563	10.79	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	274.73210		0.27473	258.48810	0.25849	274.732	10.78	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	197.03210		0.19703	214.48810	0.21449	197.032	10.78	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	269.26620		0.26927	253.31290	0.25331	269.266	10.77	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	201.56620		0.20157	219.31290	0.21931	201.566	10.77	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.84480		107.81041	6.87090	107.61877			0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,422.61000		1.42261	1,230.97000	1.23097	1,422.610		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	1,494.83000		1.49483	1,303.19000	1.30319	1,494.830		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	1,566.99000		1.56699	1,375.35000	1.37535	1,566.990		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			6.90029		109.22044	6.92737	109.02629			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,750.62000		2.75062	2,556.47000	2.55647	2,750.620		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	2,819.99000		2.81999	2,625.84000	2.62584	2,819.990		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	2,889.30000		2.88930	2,695.15000	2.69515	2,889.300		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			5.39065		119.64496	5.39615	119.63159		1.67	0.00	0	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	229.56000		0.22956	226.74000	0.22674	229.560	1.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future	5.34	Put	352.76000		0.35276	363.31000	0.36331	352.760	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	240.38000		0.24038	237.40000	0.23740	240.380	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	339.24000		0.33924	349.63000	0.34963	339.240	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	251.52000		0.25152	248.38000	0.24838	251.520	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	326.05000		0.32605	336.28000	0.33628	326.050	1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.39955		121.20981	5.40580	121.19624		1.52	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,754.18000		91.75418	91,740.61000	91.74061	91,754.180	1.63	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.41173		116.12808	5.41901	116.11433		1.38	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	703.91000		0.70391	696.69000	0.69669	703.910	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	367.65000		0.36765	374.18000	0.37418	367.650	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	715.61000		0.71561	708.31000	0.70831	715.610	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	360.53000		0.36053	366.98000	0.36698	360.530	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	727.42000		0.72742	720.04000	0.72004	727.420	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	353.52000		0.35352	359.89000	0.35989	353.520	1.39	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.42725		129.98684	7.45348	129.72554		10.87	0.00	0	64,898.00
R186	On 02/05/2013	Bond Future	6.75	Call	204.90000		0.20490	190.47000	0.19047	204.900	10.64	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,221.63000		7.22163	7,468.50000	7.46850	7,221.630	10.64	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	1,860.32000		1.86032	1,758.83000	1.75883	1,860.320	10.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,232.71000		2.23271	2,392.52000	2.39252	2,232.710	10.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	1,907.65000		1.90765	1,804.16000	1.80416	1,907.650	10.84	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,179.92000		2.17992	2,337.73000	2.33773	2,179.920	10.84	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	1,955.70000		1.95570	1,850.22000	1.85022	1,955.700	10.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.41	Put	2,127.96000		2.12796	2,283.78000	2.28378	2,127.960	10.85	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	3,006.46000		3.00646	2,862.51000	2.86251	3,006.460	10.92	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	1,299.34000		1.29934	1,416.69000	1.41669	1,299.340	10.92	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,002.64000		4.00264	3,829.97000	3.82997	4,002.640	11.00	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	839.34000		0.83934	927.97000	0.92797	839.340	11.00	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.49565		126.40236	7.52277	126.13765		12.49	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	2,804.51000		2.80451	2,709.10000	2.70910	2,804.510	12.42	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,238.09000		5.23809	5,407.39000	5.40739	5,238.090	12.42	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,129.95000		117.12995	116,865.24000	116.86524	117,129.950	12.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.57027		128.20139	7.59839	127.93298		12.18	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,010.36000		12.01036	11,800.29000	11.80029	12,010.360	12.75	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,411.54000		1.41154	1,469.88000	1.46988	1,411.540	12.75	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,135.26000		8.13526	7,963.65000	7.96365	8,135.260	12.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,851.04000		2.85104	2,947.84000	2.94784	2,851.040	12.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,195.39000		8.19539	8,023.07000	8.02307	8,195.390	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,821.25000		2.82125	2,917.34000	2.91734	2,821.250	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,255.68000		8.25568	8,082.66000	8.08266	8,255.680	12.56	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,791.72000		2.79172	2,887.11000	2.88711	2,791.720	12.56	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			291.58928		291.58928	291.85245	291.85245			0.00	0	2,633.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future	282.39	Call	9,199.28000		9.19928	9,462.45000	9.46245	9,199.280		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	9,189.28000		9.18928	9,452.45000	9.45245	9,189.280		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	9,179.28000		9.17928	9,442.45000	9.44245	9,179.280		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.20960		108.72701	5.21510	108.71824		1.01	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,888.57000		1.88857	1,897.34000	1.89734	1,888.570	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,872.24000		1.87224	1,881.01000	1.88101	1,872.240	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,855.90000		1.85590	1,864.67000	1.86467	1,855.900	0.94	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.19590		105.74524	5.20247	105.73634		0.89	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,499.56000		68.49956	68,490.66000	68.49066	68,499.560	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.15693		107.25026	5.16518	107.24124		0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	112.63000		0.11263	110.64000	0.11064	112.630	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	515.15000		0.51515	522.18000	0.52218	515.150	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	115.96000		0.11596	113.92000	0.11392	115.960	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	507.48000		0.50748	514.46000	0.51446	507.480	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	119.34000		0.11934	117.26000	0.11726	119.340	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	499.86000		0.49986	506.80000	0.50680	499.860	0.78	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future			219.72866		219.72866	219.73307	219.73307			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,688.66000		8.68866	8,693.07000	8.69307	8,688.660		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	8,678.66000		8.67866	8,683.07000	8.68307	8,678.660		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	8,668.66000		8.66866	8,673.07000	8.67307	8,668.660		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.85167		110.28149	5.86246	110.23829		3.87	0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	701.18000		0.70118	684.42000	0.68442	701.180	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	547.79000		0.54779	574.23000	0.57423	547.790	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	723.14000		0.72314	705.94000	0.70594	723.140	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	529.77000		0.52977	555.77000	0.55577	529.770	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	745.50000		0.74550	727.84000	0.72784	745.500	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	512.17000		0.51217	537.71000	0.53771	512.170	3.90	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.88907		111.72386	5.90064	111.68004		3.73	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,510.66000		98.51066	98,466.84000	98.46684	98,510.660	3.92	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.93509		109.15421	5.94759	109.10983		3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,399.60000		1.39960	1,378.45000	1.37845	1,399.600	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,133.98000		1.13398	1,157.21000	1.15721	1,133.980	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,924.69000		106.92469	106,880.31000	106.88031	106,924.690	3.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	894.65000		0.89465	879.35000	0.87935	894.650	3.57	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,697.64000		1.69764	1,726.72000	1.72672	1,697.640	3.57	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,361.49000		1.36149	1,340.73000	1.34073	1,361.490	3.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	5.99	Put	1,166.71000		1.16671	1,190.33000	1.19033	1,166.710	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,380.29000		1.38029	1,359.34000	1.35934	1,380.290	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,150.08000		1.15008	1,173.51000	1.17351	1,150.080	3.60	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.11717		111.84610	6.13317	111.76694		5.14	0.00	0	6,027.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,334.87000		1.33487	1,291.31000	1.29131	1,334.870	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	483.53000		0.48353	519.13000	0.51913	483.530	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,367.53000		1.36753	1,323.24000	1.32324	1,367.530	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	467.18000		0.46718	502.05000	0.50205	467.180	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,400.59000		1.40059	1,355.56000	1.35556	1,400.590	5.23	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	451.26000		0.45126	485.39000	0.48539	451.260	5.23	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.16475		109.28260	6.18167	109.20239		5.35	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,399.10000		100.39910	100,318.89000	100.31889	100,399.100	5.60	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.60	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.21685		110.83797	6.23485	110.75665		4.98	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,059.91000		4.05991	3,999.43000	3.99943	4,059.910	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	590.18000		0.59018	611.02000	0.61102	590.180	5.20	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,945.45000		1.94545	1,905.76000	1.90576	1,945.450	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,615.45000		1.61545	1,657.08000	1.65708	1,615.450	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,970.08000		1.97008	1,930.07000	1.93007	1,970.080	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,595.06000		1.59506	1,636.37000	1.63637	1,595.060	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,994.88000		1.99488	1,954.54000	1.95454	1,994.880	5.00	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,574.86000		1.57486	1,615.84000	1.61584	1,574.860	5.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.23897		103.82318	5.24527	103.81889		0.41		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,272.01000		1.27201	1,276.30000	1.27630	1,272.010	0.38		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,265.06000		1.26506	1,269.35000	1.26935	1,265.060	0.38		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,258.11000		1.25811	1,262.40000	1.26240	1,258.110	0.38		0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.17785		101.41926	5.18773	101.41492		0.29		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,421.15000		30.42115	30,416.81000	30.41681	30,421.150	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			4.91939		102.86273	4.94406	102.85831		0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	8.24000		0.00824	7.65000	0.00765	8.240	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	120.91000		0.12091	124.74000	0.12474	120.910	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	8.51000		0.00851	7.91000	0.00791	8.510	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	119.38000		0.11938	123.20000	0.12320	119.380	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	8.78000		0.00878	8.17000	0.00817	8.780	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	117.86000		0.11786	121.67000	0.12167	117.860	0.13		0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.36516		106.99016	6.38116	106.90161		6.35		0.00	0	7,274.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,211.85000		1.21185	1,172.13000	1.17213	1,211.850	6.42		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	798.44000		0.79844	847.27000	0.84727	798.440	6.42		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,243.63000		1.24363	1,203.11000	1.20311	1,243.630	6.42		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	775.13000		0.77513	823.16000	0.82316	775.130	6.42		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,275.87000		1.27587	1,234.54000	1.23454	1,275.870	6.43		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future	6.46	Put	752.32000		0.75232	799.54000	0.79954	752.320	6.43	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.41939		104.75305	6.43618	104.66335		6.73	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,181.86000		97.18186	97,092.16000	97.09216	97,181.860	7.05	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.05	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.47502		106.24396	6.49272	106.15297		6.40	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,790.26000		2.79026	2,741.49000	2.74149	2,790.260	6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,691.64000		1.69164	1,733.86000	1.73386	1,691.640	6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,820.56000		2.82056	2,771.46000	2.77146	2,820.560	6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,671.18000		1.67118	1,713.07000	1.71307	1,671.180	6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,851.01000		2.85101	2,801.58000	2.80158	2,851.010	6.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,650.91000		1.65091	1,692.47000	1.69247	1,650.910	6.48	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.50274		102.18241	6.52377	102.05298		7.45	0.00	0	17,342.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,575.29000		1.57529	1,506.66000	1.50666	1,575.290	7.50	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	734.15000		0.73415	794.95000	0.79495	734.150	7.50	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,613.54000		1.61354	1,543.77000	1.54377	1,613.540	7.50	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	711.45000		0.71145	771.11000	0.77111	711.450	7.50	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,652.26000		1.65226	1,581.35000	1.58135	1,652.260	7.51	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	689.28000		0.68928	747.80000	0.74780	689.280	7.51	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.55315		103.51888	6.57508	103.38770		7.89	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,474.41000		94.47441	94,343.23000	94.34323	94,474.410	8.23	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.60980		101.59617	6.63276	101.46316		7.80	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,845.06000		5.84506	5,744.97000	5.74497	5,845.060	8.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	7.50	Put	842.16000		0.84216	875.08000	0.87508	842.160	8.22	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,127.25000		3.12725	3,056.48000	3.05648	3,127.250	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,089.09000		2.08909	2,151.33000	2.15133	2,089.090	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,160.18000		3.16018	3,088.95000	3.08895	3,160.180	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,064.79000		2.06479	2,126.57000	2.12657	2,064.790	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,193.28000		3.19328	3,121.58000	3.12158	3,193.280	7.93	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,040.71000		2.04071	2,102.02000	2.10202	2,040.710	7.93	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.29197		79.82755	8.32320	79.56219		16.60	0.00	0	9,195.00
R209	On 02/05/2013	Bond Future	7.99	Call	895.03000		0.89503	833.77000	0.83377	895.030	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,533.59000		3.53359	3,737.69000	3.73769	3,533.590	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	921.16000		0.92116	858.39000	0.85839	921.160	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,470.19000		3.47019	3,672.78000	3.67278	3,470.190	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	947.70000		0.94770	883.41000	0.88341	947.700	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,407.35000		3.40735	3,608.42000	3.60842	3,407.350	16.49	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.36118		80.87168	8.39327	80.60277		16.90	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,922.57000		70.92257	70,653.66000	70.65366	70,922.570	17.50	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.43753		78.87820	8.47057	78.60552		18.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,771.34000		9.77134	9,567.64000	9.56764	9,771.340	19.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,693.29000		1.69329	1,762.27000	1.76227	1,693.290	19.41	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,249.11000		6.24911	6,089.70000	6.08970	6,249.110	18.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,414.46000		3.41446	3,527.73000	3.52773	3,414.460	18.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.80	Call	6,295.28000		6.29528	6,135.16000	6.13516	6,295.280	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,382.55000		3.38255	3,495.11000	3.49511	3,382.550	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,341.58000		6.34158	6,180.76000	6.18076	6,341.580	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,350.89000		3.35089	3,462.75000	3.46275	3,350.890	18.90	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.22233		164.22233	164.22644	164.22644			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,082.33000		3.08233	3,086.44000	3.08644	3,082.330		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	3,072.33000		3.07233	3,076.44000	3.07644	3,072.330		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	3,062.33000		3.06233	3,066.44000	3.06644	3,062.330		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			129.12341		129.12341	129.13349	129.13349			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,433.41000		3.43341	3,443.49000	3.44349	3,433.410		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	3,423.41000		3.42341	3,433.49000	3.43349	3,423.410		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	3,413.41000		3.41341	3,423.49000	3.42349	3,413.410		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

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			136.36897	136.36897	136.37539	136.37539			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	5,278.97000	5.27897	5,285.39000	5.28539	5,278.970		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	5,268.97000	5.26897	5,275.39000	5.27539	5,268.970		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	5,258.97000	5.25897	5,265.39000	5.26539	5,258.970		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.99637	91.89967	8.02249	91.67103		14.60	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,331.00000	1.33100	1,261.09000	1.26109	1,331.000	14.53	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,717.36000	2.71736	2,876.09000	2.87609	2,717.360	14.53	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,365.69000	1.36569	1,294.28000	1.29428	1,365.690	14.53	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,662.48000	2.66248	2,819.71000	2.81971	2,662.480	14.53	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,400.97000	1.40097	1,328.04000	1.32804	1,400.970	14.54	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,608.31000	2.60831	2,764.02000	2.76402	2,608.310	14.54	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.06520	93.10164	8.09208	92.86995		15.31	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,486.62000	82.48662	82,254.93000	82.25493	82,486.620	15.89	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.89	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.14270	90.88966	8.17043	90.65463		16.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,715.63000	6.71563	6,573.36000	6.57336	6,715.630	16.23	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,030.63000	3.03063	3,123.39000	3.12339	3,030.630	16.23	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,765.48000	6.76548	6,622.59000	6.62259	6,765.480	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,000.62000	3.00062	3,092.76000	3.09276	3,000.620	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,815.46000	6.81546	6,671.96000	6.67196	6,815.460	16.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,970.86000	2.97086	3,062.39000	3.06239	2,970.860	16.25	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.34031		81.39362	8.36640	81.15962		17.17		0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,614.00000		72.61400	72,380.00000	72.38000	72,614.000	17.89		0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.89		0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.40720		82.45818	8.43400	82.22112		18.06		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,010.28000		72.01028	71,773.22000	71.77322	72,010.280	18.72		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.72		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.47830		1.47830	1.47940	1.47940		13.83		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,883.00250		0.18830	1,894.00000	0.18940	1,883.003	36.98		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.00250		0.00000	0.00000	0.00000	0.003	36.98		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,783.00270		0.17830	1,794.00000	0.17940	1,783.003	35.15		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.00270		0.00000	0.00000	0.00000	0.003	35.15		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,683.00300		0.16830	1,694.00000	0.16940	1,683.003	33.32		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	0.00300		0.00000	0.00000	0.00000	0.003	33.32		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48900		1.48900	1.49000	1.49000		13.79		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,060.70770		0.10607	1,071.02790	0.10710	1,060.708	13.09		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	70.70770		0.00707	71.02790	0.00710	70.708	13.09		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	977.54820		0.09775	987.94790	0.09879	977.548	13.09		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	87.54820		0.00875	87.94790	0.00879	87.548	13.09		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	897.29240		0.08973	907.76990	0.09078	897.292	13.10		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	107.29240		0.01073	107.76990	0.01078	107.292	13.10		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.50110		1.50110	1.50230	1.50230		14.44		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	664.68010		0.06647	673.35600	0.06734	664.680	14.31		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	553.68010		0.05537	550.35600	0.05504	553.680	14.31		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	620.46890		0.06205	628.95990	0.06290	620.469	14.44	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	609.46890		0.06095	605.95990	0.06060	609.469	14.44	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	580.00510		0.05800	588.26180	0.05883	580.005	14.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	669.00510		0.06690	665.26180	0.06653	669.005	14.59	0.00	0	0.00
Total for Derivatives :											3,938,260,360.61	417,952	2 208 210.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		13.25624	99.94188	13.22343			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		26.35930	108.85858	26.29609			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.09144	100.00011	9.06892			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		8.70221	111.70673	8.68089			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		7.49689	100.63261	7.47801			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		7.59329	100.64155	7.57416			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.83084	8.00000	46.82069			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		11.55000	101.73855	11.52379			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		28.27782	105.29362	28.21182			0.00	0	11,906,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		49.03504	105.62267	48.92217			0.00	0	9,398,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		10.23809	100.96284	10.21222			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		15.22369	111.66393	15.18643			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00003		67.68780	100.00003	67.47178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP11	On 31/03/2013	Spot Bond	215.58145	99.76809	215.58145	99.21783				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	30.56925	134.94825	30.47995				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	3.30516	269.82094	3.28970				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	27.79609	100.53123	27.72615				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	54.51909	100.25380	54.38672				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	14.49798	100.10451	14.46283				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	7.96675	100.10764	7.94743				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.14293	100.11256	7.12560				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.11954	100.11573	7.10228				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	25.44840	113.03853	25.38652				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	26.90031	102.88112	26.83346				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	38.09012	106.71879	38.00024				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	32.51212	101.43096	32.43058				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	27.48273	100.69530	27.41573				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.54627	101.53927	12.51478				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	17.56901	101.47729	17.52494			304,431,870,000.00	3,000,000	3,000,000.00	
ABL15	On 09/10/2017	Spot Bond	101.61005	10.58428	101.61005	10.55769				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	75.45702	108.48706	68.80116				0.00	0	1,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond	101.57306	76.94104	101.57306	76.72950				0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	81.65138	100.00000	81.40244				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	99.77697	215.26681	99.22741				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	46.75174	133.33110	46.61641				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.65405	122.14204	21.59637				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.10795	113.35700	8.08724				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.23026	100.00000	5.21816				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	18.51796	123.70523	18.46876				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	18.61484	102.18114	18.56784				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	12.14099	99.83242	12.11097				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	9.85048	99.82309	9.82612				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.32934	99.81405	10.30381				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.74532	106.48741	5.73143				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.39833	100.00000	26.33438				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.38669	165.75435	4.37182				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	14.79412	157.68318	14.74580				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.56144	170.05600	3.54913				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	172.68858	4.18420	172.68858	4.16961			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	99.76922	215.54135	99.21905			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	99.76793	215.58717	99.21765			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	103.14162	100.00000	102.86804			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.24075	71.58015	7.23005			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.24075	71.58015	7.23005			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.23496	84.61000	13.21274			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	20.60006	92.57000	20.56311			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.60023	100.05362	10.57398			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	18.39318	95.34000	18.35947			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	34.52596	100.00000	34.46046			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	17.15412	94.00000	17.12301			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	16.07830	94.99000	16.04891			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	24.35817	89.20000	24.31566			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	23.11409	90.02000	23.07269			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.93259	101.37010	9.90770			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.76991	101.21709	9.74546			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	30.78136	89.83000	30.72630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond	136.93312	23.24452	136.93312	23.17800				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	26.13052	102.86000	26.07993				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	26.56242	96.69000	26.51228				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	25.52552	96.61000	25.47737				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	25.10890	96.38000	25.06161				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.81505	99.94804	8.79323				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	19.57775	121.81240	19.52721				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	80.77594	104.20000	80.59969				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	10.31818	101.30453	10.29233				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.67578	93.54000	22.63399				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	21.51543	92.85000	21.47600				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.16531	103.39542	2.16033				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.93702	149.61017	2.92802				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.59014	196.08295	2.58044				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.88946	95.40000	17.85638				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	76.07671	107.27000	75.90700				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.74239	94.09000	17.70955				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond	100.00000	9.25281	100.00000	9.23835		60,000,000,000,000.00	600,000,000	0.00	
ABN68	On 12/02/2018	Spot Bond	100.00000	3.31135	100.00000	3.30497		0.00	0	0.00	
ABN69	On 29/02/2016	Spot Bond	100.00000	12.81862	100.00000	12.79382		0.00	0	0.00	
ABS10	On 17/03/2018	Spot Bond	114.69202	9.66804	114.69202	9.64425		0.00	0	4,303,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	26.15702	105.76936	26.09575		0.00	0	3,902,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	10.46098	102.79126	10.43716		0.00	0	3,202,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	8.84822	101.48825	8.82850		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	110.44192	15.13547	110.44192	15.09935		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	125.04605	40.51649	125.04605	40.40542		0.00	0	6,000,000.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	122.13310	4.00000	122.11047		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	274.59193	3.26636	274.59193	3.25090		0.00	0	1,145,000.00	
ABS13	On 31/01/2017	Spot Bond	123.88924	5.20981	123.88924	5.19556		0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	128.40915	2.75520	128.40915	2.74746		0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	99.53952	88.55756	99.53952	88.27211		0.00	0	0.00	
ACL017	On 20/03/2013	Spot Bond	100.06620	53.19489	100.06620	106.13403		0.00	0	0.00	
ACL019	On 20/06/2013	Spot Bond	100.07265	82.66201	100.07265	102.94020		0.00	0	0.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	27.48881	100.00000	27.42074		0.00	0	0.00	
ACL020	On 31/08/2013	Spot Bond	100.53957	81.36750	100.53957	81.13336		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024	On 20/04/2013	Spot Bond	101.66199	95.30185	101.66199	95.05813			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	81.36750	100.53957	81.13336			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	91.12300	101.42690	90.90067			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	96.38711	102.82057	96.15596			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	22.07714	111.03772	22.02422			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	22.57168	100.83941	22.51474			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	22.79565	100.86237	22.73813			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	25.96908	101.18756	25.90336			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	76.63325	100.06785	68.04351			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	76.61838	100.06721	68.01346			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	22.34766	100.81643	22.29129			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.80246	54.43317	8.79198			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	58.12310	100.61624	57.97675			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	66.54298	99.86961	66.37839			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.99249	100.00000	20.95266			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.62739	100.00000	17.59394			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.62739	100.00000	17.59394			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	76.81669	100.07583	68.41407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond	100.07969	20.06090	100.07969	19.46033			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	20.77648	100.08857	20.40350			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	19.74189	100.07573	19.03985			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	19.95744	100.07841	19.32395			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	20.05228	100.07959	19.44896			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.84928	103.08180	10.82439			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.84928	103.08180	10.82439			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.89943	103.10163	10.87442			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.08520	100.07361	18.81255			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.89943	103.10163	10.87442			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.79911	103.06198	10.77433			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	30.21806	79.64238	30.16960			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	26.46802	100.07204	33.00780			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	54.53231	100.07100	68.00614			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.77130	99.94507	16.72979			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	54.53231	100.07100	68.00614			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	7.96387	100.07684	9.93170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096		On 20/06/2020	Spot Bond	100.07933	7.81114	100.07933	9.74127		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.08039	7.76980	100.08039	9.68974		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.07826	7.57012	100.07826	9.44068		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.06560	54.29010	100.06560	67.70335		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.07361	8.45457	100.07361	10.54357		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	101.31884	94.07425	101.31884	93.75040		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	110.28658	9.19416	110.28658	11.69745		0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	100.06728	54.36274	100.06728	46.30540		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	105.71996	53.36852	105.71996	53.24354		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	100.99526	61.16115	100.99526	61.00663		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	101.18059	8.34939	101.18059	8.32850		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	102.01291	8.29652	102.01291	8.27561		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	100.00000	10.49624	100.00000	10.47633		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	101.04786	61.73303	101.04786	61.57874		0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.60437	100.00000	4.59412		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	4.79270	100.00000	4.78198		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	72.59933	14.77029	72.59933	14.74822		0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	127.83552	2.23574	127.83552	2.22965		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On 20/09/2021	Spot Bond	127.87043	2.32110	127.87043	2.31478			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.37791	100.07569	7.34796			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	39.84545	100.62321	39.74511			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	39.84545	100.62321	39.74511			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	61.73303	101.04786	61.57874			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	39.17860	100.51806	39.08003			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	37.49898	100.07299	31.33177			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	37.45888	100.07235	31.28784			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.15419	101.33418	7.12540			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.64404	100.41093	12.61330			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.14430	101.33457	7.11553			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	10.57511	103.90444	10.55069			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	10.62402	103.93140	10.59948			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	26.49028	100.22094	31.28092			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	10.82269	100.59173	11.59668			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.30711	99.93469	11.09842			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.38680	100.07603	7.37782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On 30/11/2013	Spot Bond	100.93686	60.90901	100.93686	60.76022			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	54.19815	100.27790	44.48802			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	54.12537	100.06196	44.39153			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.44783	100.07446	9.77154			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	59.65428	100.76536	59.50388			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	26.00397	100.06587	22.02456			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	25.87028	100.06402	21.88406			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	26.12980	100.06760	22.15680			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.42859	100.07424	9.75219			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.09174	100.07047	9.41368			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	26.02757	100.06619	22.04936			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	26.11407	100.06739	22.14027			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	10.01762	102.65284	9.99472			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	19.15554	100.06844	16.60989			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	26.06688	100.06674	22.09068			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	38.86871	100.09530	46.19912			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.19300	100.18292	19.60753			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	54.20186	100.06691	44.48403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	108.26890	11.61734	108.26890	11.58976				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.22551	100.07386	9.72318				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	5.13017	103.66222	5.11801				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	26.10621	100.06728	22.13200				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	19.06931	100.06735	22.14858				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.15680	100.07626	9.65501				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.66798	100.07891	7.73602				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.17071	100.07361	7.24047				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	76.65991	100.07223	66.17145				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	37.63149	100.07839	31.47705				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	19.48229	100.07574	22.54429				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	9.64443	100.08155	10.13857				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.15680	100.07626	9.65501				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.71771	100.07944	7.78557				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.31284	100.07796	8.87385				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.29324	100.07839	7.27039				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.06945	100.07515	11.02052				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	100.07965	7.53176	100.07965	7.48462		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	100.08103	7.66134	100.08103	7.61392		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	100.06425	76.46897	100.06425	66.00731		0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	100.06489	76.48884	100.06489	66.02441		0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	100.06989	19.00802	100.06989	16.45822		0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	100.07148	14.62892	100.07148	16.59130		0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	100.08134	7.57272	100.08134	7.54919		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	100.08134	7.57272	100.08134	7.54919		0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	100.08737	10.18077	100.08737	10.67043		0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	100.07679	8.45418	100.07679	8.76632		0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	100.08652	10.10276	100.08652	10.59307		0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	100.08684	10.13202	100.08684	10.62208		0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	100.08737	10.18077	100.08737	10.67043		0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	85.50175	7.32823	85.50175	7.31383		0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	100.08315	7.73382	100.08315	7.71846		0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	100.08315	7.73382	100.08315	7.71846		0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	100.00000	0.01876	100.00000	0.01872		0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	100.00000	0.01809	100.00000	0.01805		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	100.00000	8.53205	100.00000	6.45584				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.00000	1.37797	100.00000	1.03245				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	103.64210	103.67806	103.36428				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	100.00000	1.48371	100.00000	1.48012			600,000,000,000.00	6,000,000	3,000,000.00	
ADCP01	On 10/06/2013	Spot Bond	100.00000	83.85936	100.00000	83.67218				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.79329	100.00000	3.78379				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	27.69272	100.56844	27.62302				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	28.30288	100.63477	28.23160				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	28.70942	100.67892	28.63709				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.68906	101.20949	16.64729				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	17.44591	101.34649	17.40220				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	18.45304	101.52904	18.40672				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	8.53559	108.27946	8.51555				0.00	0	4,002,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	13.64700	124.59492	13.61074				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	34.23820	100.00000	34.15342				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	115.64616	15.67596	115.64616	115.64616	15.63713			0.00	0	8,901,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.73006	100.00000	100.00000	32.64901			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.00956	100.00000	100.00000	15.97393			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.91927	154.79211	154.79211	4.90342			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	42.83505	129.92747	129.92747	42.71677			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	95.29647	101.15622	101.15622	95.04561			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	92.63959	100.00000	100.00000	92.40506			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	12.08944	99.92565	99.92565	12.05952			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	13.89673	112.23984	112.23984	13.86276			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	21.71525	101.18527	101.18527	21.66091			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	10.00839	101.23711	101.23711	9.98333			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	65.97562	100.00000	100.00000	65.81225			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.66423	100.00000	100.00000	9.64003			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	24.48777	114.82122	114.82122	24.42681			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.97698	99.81750	99.81750	10.94984			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	77.74170	100.11329	100.11329	77.52794			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	69.03456	103.73691	103.73691	68.90476			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	32.10526	99.83571	99.83571	32.02588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	105.24488	37.31112	105.24488	37.22454				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	15.08505	111.52726	15.04835				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	60.67537	100.88946	60.52222				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	20.04371	104.32215	19.99217				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	98.90434	99.81811	98.39009				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	22.64154	102.00706	22.58447				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	22.62404	101.95171	22.56704				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.90591	99.81798	15.86658				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	22.52798	101.94160	22.47123				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	15.12729	104.59763	15.08830				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	21.75892	99.81335	21.70513				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	21.75892	99.81335	21.70513				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	18.37070	99.81340	18.32529				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	19.00646	101.35805	18.95883				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	20.00714	102.22265	19.95661				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	22.64154	102.00706	22.58447				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	19.28148	102.70168	19.23259				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	102.35327	13.23858	102.35327	13.20511			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	15.55225	99.82359	15.51379			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	15.55364	99.81671	15.51518			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	15.55364	99.81671	15.51518			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	34.24548	99.82722	34.16081			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	103.75233	99.86832	103.47748			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	20.97922	97.82330	20.92828			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	14.59199	103.70924	14.55465			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	15.96371	99.79214	15.92425			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	13.75929	100.04409	13.72519			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.76760	99.77076	1.76323			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	13.31246	92.33087	13.28178			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	66.04630	99.87024	65.83576			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	20.08332	99.83486	20.03366			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.64945	99.06007	10.62330			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.72377	99.81958	0.72198			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.61760	100.00000	1.61379			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.00000	1.04826	100.00000	1.04826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	104.16088	23.43658	104.16088	23.37639			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	21.35605	103.97505	21.30130			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	18.45672	106.00425	18.40857			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	15.79339	99.75847	15.75438			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.29784	99.75846	0.29710			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.16037	100.00000	0.15958			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.00000	0.10733	100.00000	0.10733			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.26164	100.00000	7.24786			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.73394	100.00000	22.67765			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.69045	100.00000	20.63920			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.77188	100.00000	12.74026			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.24002	100.00000	12.76797			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.44180	100.00000	15.40357			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.38006	100.00000	13.34692			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	34.51511	102.32067	34.42787			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	21.38156	102.37811	21.32750			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCP68U	On 15/05/2013	Spot Bond			100.00000		86.69834	100.00000	86.49289				0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond			100.00000		82.20721	100.00000	82.02247				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond			169.54509		2.33265	169.54509	2.32475				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond			150.32167		11.00598	150.32167	10.97835				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond			150.48996		5.07912	150.48996	5.06635				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond			105.72100		10.97323	105.72100	10.94767				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond			101.02420		41.92102	101.02420	41.81508				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond			101.68745		97.37853	101.68745	97.03140				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond			100.66680		58.67584	100.66680	58.52803				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond			100.64029		59.71775	100.64029	59.56736				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond			104.00756		97.37955	104.00756	97.02621				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond			100.90417		60.84730	100.90417	60.69371				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond			101.68177		103.92047	101.68177	103.64034				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond			100.33377		7.33581	100.33377	7.31799				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond			100.06919		37.26173	100.06919	31.07189				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond			100.00000		36.22472	100.00000	36.13401				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond			100.00000		78.83362	100.00000	78.67174				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond			101.11913		13.19027	101.11913	13.15727				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	101.12772	13.24264	101.12772	13.20952			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.39976	101.15348	13.36623			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.92305	101.23934	13.88819			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	14.44572	101.32517	14.40953			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.90595	101.56516	15.86601			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.34780	100.00000	6.33208			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.60554	100.93890	10.57905			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.97534	100.99127	10.94792			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.13372	101.01372	11.10591			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.18652	101.02120	11.15856			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.81948	101.11093	11.78993			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.66212	101.23048	12.63042			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.97294	100.00000	3.96310			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.97294	100.00000	3.96310			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.67273	100.10441	9.64928			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.20788	100.11338	10.18313			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.35382	100.11583	10.32872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond	107.76177	11.21774	107.76177	11.19149			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.79159	100.12316	10.76542			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.39660	100.13609	10.37138			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.56137	100.00000	3.55274			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.56137	100.00000	3.55274			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	37.15058	110.26280	37.06056			0.00	0	3,102,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.16169	100.53667	8.14116			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	73.65769	96.69296	73.51424			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.58407	100.49749	14.54738			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.76800	100.00000	6.75105			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.11093	100.60117	7.09303			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.60314	100.49926	14.56641			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.91781	100.52855	14.88028			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	15.48960	100.58172	15.45062			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	17.86767	100.80214	17.82261			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.84723	101.17004	13.81220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO3	On 15/06/2013	Spot Bond	100.10916	83.38942	100.10916	83.20517				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	97.99998	100.17136	97.65313				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	54.65342	100.07370	66.38070				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	86.91286	100.27042	86.71712				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.85418	100.00000	9.82979				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	36.99168	112.83919	36.90036				0.00	0	3,401,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	19.55629	121.22515	19.50517				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.79381	101.55684	14.75666				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	41.51046	100.95576	41.40563				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	19.29421	108.79348	19.24796			3,481,391,360.00		32,000	8,433,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.47263	109.29382	11.44548				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.21244	101.38676	11.18401				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	12.21522	110.62195	12.18555				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	20.78715	100.52977	20.73485				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	14.53063	105.82127	14.49657				0.00	0	2,604,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.48872	100.81182	10.46226				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.47639	105.70562	11.44952				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	100.97754	16.44601	100.97754	16.40447			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	9.94948	100.26196	9.92532			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.83367	123.26011	12.79985			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	12.49212	119.72199	12.45996			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	9.15253	123.54995	9.12863			0.00	0	9,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	13.89909	100.40002	13.86530			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	17.65545	107.22537	17.61363			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	29.67012	100.86678	29.59524			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	47.05180	102.24997	46.93294			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	29.61547	102.59156	29.54043			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	21.26400	100.41408	21.21230			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	55.33117	100.11325	110.42213			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	40.87399	100.18762	40.77481			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	82.66192	100.07319	102.94020			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	103.14162	100.00000	102.86804			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	103.14162	100.00000	102.86804			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	103.14162	100.00000	102.86804			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	103.14162	100.00000	102.86804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114	On 20/06/2013	Spot Bond	100.07319	82.66192	100.07319	102.94020	0.00	0	0.00			
CLN115	On 20/06/2013	Spot Bond	100.07319	82.66192	100.07319	102.94020	0.00	0	0.00			
CLN116	On 31/08/2013	Spot Bond	100.53672	81.35478	100.53672	81.12068	0.00	0	0.00			
CLN117	On 20/06/2013	Spot Bond	100.07373	82.68179	100.07373	102.96505	0.00	0	4,000,000.00			
CLN118	On 20/06/2013	Spot Bond	100.06833	82.48305	100.06833	102.71646	0.00	0	0.00			
CLN120	On 20/06/2013	Spot Bond	100.06400	82.32405	100.06400	102.51759	0.00	0	0.00			
CLN123	On 23/05/2013	Spot Bond	100.60353	88.02528	100.60353	87.81952	0.00	0	0.00			
CLN126	On 20/08/2015	Spot Bond	101.15466	25.64784	101.15466	25.58296	0.00	0	0.00			
CLN127	On 01/07/2013	Spot Bond	99.83222	98.02370	99.83222	97.67789	0.00	0	0.00			
CLN130	On 20/08/2015	Spot Bond	101.14186	25.52290	101.14186	25.45833	0.00	0	0.00			
CLN132	On 20/09/2013	Spot Bond	100.06829	76.63067	100.06829	68.03836	0.00	0	0.00			
CLN133	On 20/09/2013	Spot Bond	100.06451	76.54391	100.06451	67.86309	0.00	0	0.00			
CLN134	On 20/08/2015	Spot Bond	101.20948	26.18316	101.20948	26.11688	0.00	0	0.00			
CLN135	On 22/08/2013	Spot Bond	100.61649	82.70853	100.61649	82.45741	0.00	0	0.00			
CLN136	On 22/08/2013	Spot Bond	100.58787	82.62414	100.58787	82.37334	0.00	0	0.00			
CLN138	On 31/08/2013	Spot Bond	100.59448	81.58270	100.59448	81.34784	0.00	0	0.00			
CLN140	On 20/06/2013	Spot Bond	100.07482	82.72154	100.07482	103.01477	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN141	On 20/06/2013	Spot Bond	100.07103	82.58242	100.07103	102.84076			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	76.71743	100.07206	68.21362			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	69.59773	106.64650	76.74621			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	104.71390	103.71200	104.44045			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	68.76976	104.51633	73.90594			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	83.78547	100.85780	83.52904			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	55.59773	100.09542	48.43277			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	55.12812	100.79729	68.84790			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	55.12812	100.79729	68.84790			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	95.58373	101.28023	95.33951			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	29.14951	100.83563	29.07597			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.26578	100.00000	19.72092			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	20.10128	100.00000	19.50436			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	46.30471	100.00000	46.18876			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	46.30471	100.00000	46.18876			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	46.30471	100.00000	46.18876			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	46.30471	100.00000	46.18876			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	46.30471	100.00000	46.18876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169	On 30/04/2014	Spot Bond	100.00000	46.30471	100.00000	46.18876				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.22172	100.07575	18.98287				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	46.30471	100.00000	46.18876				0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	103.29079	100.04314	103.01669				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	103.94510	100.23356	103.66875				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	103.52251	100.08420	103.24770				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	103.52332	100.05746	103.24858				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.23820	100.00000	45.12618				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	14.72068	100.06980	13.08721				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	14.26052	100.15069	14.22593				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	12.17231	99.78582	12.14511				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.26052	100.15069	14.22593				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.90200	101.41261	13.86714				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	42.49127	100.22617	42.38813				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	43.51045	100.17009	50.26285				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	108.36668	7.69852	108.36668	7.68013			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.25282	99.52839	15.21478			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.97377	108.34841	2.96648			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.71076	102.60151	13.67994			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	43.70387	100.25498	43.59775			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.26052	100.15069	14.22593			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.26052	100.15069	14.22593			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.38654	107.96614	3.37835			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.09373	107.75628	8.07416			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	13.73806	100.11142	14.48666			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	98.91599	100.00002	98.64865			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	53.36868	100.07054	99.72659			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	83.13094	100.08593	99.44704			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	56.03855	100.10498	67.39917			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	30.20048	101.25895	30.12485			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	30.27800	101.27689	30.20217			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	15.94476	105.79026	15.90761			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	29.56478	101.32709	29.48146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN217	On 11/10/2014	Spot Bond	101.30689	30.39982	101.30689	30.32366				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.60818	101.18509	11.57913				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.60625	101.19643	11.57720				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	15.96026	105.99233	15.92301				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	15.96026	105.99233	15.92301				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	40.67812	107.65143	40.57288				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	40.86268	110.88445	40.75414				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	14.42863	104.90153	14.39524				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	10.71722	100.07790	11.50129				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	11.54476	100.08711	12.31910				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	83.29491	100.16277	83.11038				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	83.31092	100.16385	83.12636				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	29.91711	101.18605	29.84224				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	29.91711	101.18605	29.84224				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	43.84428	100.17539	50.55513				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	95.89767	101.40617	95.65236				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	95.89767	101.40617	95.65236				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	100.16285	14.97433	100.16285	14.93800			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.62615	100.71861	10.59937			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.82787	100.07925	10.15346			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	27.64699	100.51081	27.57745			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.89346	100.54638	10.86604			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	10.24019	103.07581	10.21671			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	10.24019	103.07581	10.21671			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	27.57747	100.51075	27.50810			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	27.59367	100.51227	27.52425			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.41823	99.62826	15.37974			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.11293	100.86363	15.07479			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	26.34158	100.17567	26.27767			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.83155	100.84631	14.79413			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.82917	99.94994	21.77514			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.82917	99.94994	21.77514			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.82917	99.94994	21.77514			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	21.82917	99.94994	21.77514			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.82917	99.94994	21.77514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255	On 26/03/2015	Spot Bond	99.94850	21.97726	99.94850	21.92286				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.41200	99.94597	9.38871				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.41200	99.94597	9.38871				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.41200	99.94597	9.38871				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.41200	99.94597	9.38871				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.41200	99.94597	9.38871				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.45997	99.94556	9.43655				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	9.05817	110.57517	9.03617				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	38.67476	100.09271	46.02930				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	39.71136	100.59304	39.61140				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	99.59259	99.85267	99.33019				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	54.68587	100.09928	54.55327				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	54.68587	100.09928	54.55327				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.08924	101.01926	10.06374				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	10.66867	100.09028	11.15429				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.36381	100.79299	14.32760				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.13099	100.10632	12.60439				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN272	On 20/06/2017	Spot Bond	100.07520	9.01042	100.07520	9.50985			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	8.96166	100.07467	9.46149			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.01086	100.07203	9.51033			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.24303	100.58176	9.21976			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.71051	100.62464	10.68354			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.68356	100.62450	10.65666			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	8.99136	100.07182	9.49098			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	21.72368	100.10367	24.69263			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.31430	100.32695	9.29168			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	22.09564	100.05044	22.04090			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.75878	99.94992	21.70493			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	19.18033	100.07255	16.63552			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	9.88815	100.08473	10.38024			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	9.88815	100.08473	10.38024			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	9.88815	100.08473	10.38024			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	9.88815	100.08473	10.38024			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.81539	100.79550	9.79064			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.45987	100.46527	9.43661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN290	On 26/06/2017	Spot Bond	99.93367	10.51566	99.93367	10.48964			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.51566	99.93367	10.48964			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.41971	99.93449	10.39393			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	12.24547	99.84728	12.21519			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.41971	99.93449	10.39393			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.37846	99.84633	12.30514			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.43639	100.08705	1.79135			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	12.24547	99.84728	12.21519			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.33084	99.84728	12.24547			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.37846	99.84633	12.30514			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.34359	100.00000	5.67552			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.44215	100.00000	5.77348			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.43646	100.08579	1.79143			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.44115	100.00000	1.79698			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.44115	100.00000	1.79698			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.44115	100.00000	1.79698			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN307	On 11/07/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.37797	100.00000	1.04491			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.37797	100.00000	1.04491			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	1.37797	100.00000	1.04361			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01760	100.00000	0.01754			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.54000	102.29668	9.54000	102.25158			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000	98.33268	10.07000	99.73331			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.00000	2.35714	100.00000	2.33339			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.00000	0.01444	100.00000	0.01074			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.00000	0.01709	100.00000	0.01703			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	100.00000	2.33712	100.00000	2.32474			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.00000	0.95285	100.00000	0.94843			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.81000	100.60906	8.81000	100.51875			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.30248	100.00000	21.25481			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.30248	100.00000	21.25481			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.73121	35.42491	0.73056			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On 31/03/2013	Spot Bond	156.72722	98.28759	156.72722	97.88624			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	153.27980	156.52494	152.64298			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	92.51011	100.90305	92.28098			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	92.51011	100.90305	92.28098			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.53680	164.96027	5.51560			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	97.59125	98.96405	97.35371			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	97.61025	98.95402	97.37267			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.43928	100.00000	13.40672			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00054	100.00000	0.00054			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00054	100.00000	0.00054			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	101.04165	102.57148	100.78046			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.62453	127.81539	9.59843			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00010	150.32167	0.00010			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00011	150.48996	0.00011			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	21.77923	80.28000	21.74409			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.83200	80.11138	21.79684			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.36967	101.51920	12.33862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.36967	101.51920	12.33862			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.68727	100.07895	11.64405			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.32274	100.07296	11.11145			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.25477	100.07419	9.75220			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	94.98172	101.51807	94.65188			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.35185	100.07839	9.84844			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.34296	101.17107	10.31707			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	1.37797	100.00000	1.04349			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	14.75184	112.14249	14.71620			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	99.34960	102.77374	99.09690			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	12.07887	104.83082	12.05093			0.00	0	8,000,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	13.05975	123.34967	13.02532			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	20.90394	109.68398	20.85378			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	116.79754	9.21691	116.79754	9.19352			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	27.42783	100.46415	27.35964			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.59116	100.49279	10.56453			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	27.36222	100.39083	27.29570			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	21.13836	100.94063	21.08498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL012	On 09/05/2013	Spot Bond	100.00000		87.95181	100.00000	87.74038			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000		84.10138	100.00000	83.90805			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.00000		81.11111	100.00000	80.93126			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.00000		74.48980	100.00000	100.00000			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000		101.95377	100.00000	101.68476			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658		101.45485	101.22658	101.18472			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000		15.84821	100.00000	15.80897			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000		98.54115	6.86000	98.50402			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000		92.48064	100.00000	92.25286			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380		46.61292	102.15380	46.49527			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580		26.06505	102.26580	25.99920			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232		66.62936	102.03232	66.46138			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710		72.04489	105.76710	71.90197			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650		18.76670	127.91650	18.71578			4,349,161,000.00	34,000	14,317,143.00
DV22	On 07/02/2020	Spot Bond	116.63462		9.15496	116.63462	9.13176			29,858,462.72	256	48,596,774.00
DV23	On 27/02/2023	Spot Bond	119.62218		8.83515	119.62218	8.81231			242,385,997,313.34	2,026,263	104,312,312.00
E170	On 01/08/2020	Spot Bond	146.45461		10.65903	146.45461	10.62672			773,432,653,594.40	5,281,040	23,030,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	104.01633	18.60218	104.01633	18.55447			0.00	0	12,000,000.00
EFC01	On 31/08/2014	Spot Bond	100.57434	34.20840	100.57434	34.12511			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	13.93590	100.62205	13.90195			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.67523	100.65378	5.66140			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.31000	100.68546	2.30437			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	13.17378	128.03785	13.13801			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.64500	118.62786	1.64500	118.61342			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.45697	104.49020	2.45109			0.00	0	308,000,000.00
EMM01	On 28/07/2020	Spot Bond	117.22671	10.36098	117.22671	10.33461			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	9.35163	117.96601	9.32809		12,740,329,080,000.00	108,000,000		0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.83870	108.44717	12.80800			0.00	0	8,000,000.00
EPF001	On 19/08/2015	Spot Bond	100.61804	20.29199	100.61804	20.24089			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	59.64949	100.74391	59.49913			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	33.49117	100.00000	33.41003			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	54.78600	100.00000	54.64882			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	93.49416	100.00000	93.26159			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	89.03962	100.00000	88.82863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ190U	On 12/06/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	31.11076	124.62183	31.02525				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	27.32043	105.65441	27.25649				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	20.49466	106.40064	20.44102				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.07612	101.27791	11.04838				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	28.90077	100.72291	28.82793				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	40.22262	100.66122	40.12131				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.34266	100.64003	7.32417				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	40.77556	100.73714	40.67277				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	8.14317	100.71039	8.12265				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	83.74589	100.58516	83.48777				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	39.84229	100.60896	39.74198				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	20.48489	100.62801	20.43331				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	83.75367	100.58802	83.49552				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.75495	100.58833	6.73795				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	7.07558	100.61654	7.05777				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	18.84573	107.62781	18.80144				0.00	0	6,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	115.04070	12.62728	115.04070	12.59580			15,676,826,270.40	136,272	158,581,678.00
ES23	On 25/01/2023	Spot Bond	123.79417	9.33356	123.79417	9.30875			40,109,311.08	324	83,012,366.00
ES26	On 02/04/2026	Spot Bond	101.89369	11.29407	101.89369	11.26855			46,055,947.88	452	27,842,254.00
ES33	On 15/09/2033	Spot Bond	8.79500	87.90043	8.82500	87.62456			140,724,846,045.00	16,000,551	645,752,055.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	20.33227	100.52379	20.28112			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	64.01812	101.23849	63.85784			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.48569	100.00000	11.45693			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.17710	100.00000	11.14911			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	84.43889	100.72700	84.17672			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	84.50381	100.75346	84.24139			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	84.71155	100.83807	84.44829			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	84.82838	100.88562	84.56465			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	34.17839	106.83968	34.09898			0.00	0	14,404,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.95881	102.29365	10.93397			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.22938	100.22508	11.20212			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.11145	100.22502	8.09176			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.63131	101.16350	11.60220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	101.09860	8.12908	101.09860	8.10919				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	14.11826	109.77327	14.08436				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	11.00858	98.22086	10.98175				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	61.28179	100.00000	61.14000				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	99.76453	215.70757	99.21399				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	79.05412	105.50847	78.88074				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.80865	127.58470	2.80079				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.27408	273.62971	3.25862				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.93260	149.98730	2.92360				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.55856	199.45863	2.54886				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	19.73544	121.07209	19.68474				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.16671	100.00000	25.11132				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.16671	100.00000	25.11132				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.84379	52.69690	3.83933				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.58636	33.20196	3.58354				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.86155	31.98407	3.85861				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	64.01328	100.00000	63.68946				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond	100.55103	46.35203	100.55103	46.24841			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	93.23613	101.09338	93.00422			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.68193	100.83125	14.64489			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	57.14761	100.12935	48.04123			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	54.87137	100.07866	45.29244			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.36104	100.80714	14.32482			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.36104	100.80714	14.32482			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.74168	100.52930	9.71797			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.17045	100.79281	14.13472			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	10.66875	100.08975	11.15437			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	87.17780	100.50743	86.97561			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	14.66979	100.15766	14.63420			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.40106	100.07580	9.89727			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.20072	100.08460	10.69024			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	39.13507	100.10209	46.43220			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.59482	98.00000	9.72857			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.30206	100.00000	9.42774			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	14.52703	100.15523	14.49179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118	On 20/06/2017	Spot Bond	100.08737	10.18077	100.08737	10.67043			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.03317	100.10732	12.50736			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	12.86167	100.11620	13.32895			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	9.76145	100.08283	10.25461			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	10.56806	102.36455	11.02584			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.02134	100.12857	14.47895			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.03450	100.08579	10.52538			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.86116	100.00000	7.22662			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.50676	100.10168	11.07264			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.36845	100.12161	12.93845			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.59031	100.09179	10.15415			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.17530	100.09811	10.74044			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.79344	100.11547	12.36217			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.00393	100.10701	11.57091			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.27099	100.12057	12.84077			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	13.97262	100.12805	13.54396			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.76420	100.11516	12.33287			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC135	On 20/09/2017	Spot Bond			100.11151	12.42307	100.11151	11.99098				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond			100.09968	11.32154	100.09968	10.88700				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond			100.09779	11.14605	100.09779	10.71113				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond			100.12327	13.52437	100.12327	13.09471				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond			100.12172	13.37819	100.12172	12.94821				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond			100.11745	12.97862	100.11745	12.54776				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond			100.12348	13.54386	100.12348	13.11425				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond			100.10439	11.76023	100.10439	11.32667				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond			100.09221	10.62931	100.09221	10.19324				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond			100.07700	9.22507	100.07700	8.78587				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond			100.12940	14.09929	100.12940	13.67091				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond			100.09221	38.50694	100.09221	32.43597				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond			100.10419	21.81004	100.10419	19.34094				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond			100.72629	13.46032	100.72629	13.42640				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond			100.09926	21.40490	100.09926	18.92413				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond			100.08547	10.00525	100.08547	9.56779				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond			98.00000	2.13511	98.00000	1.43793				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond			100.08652	9.35901	100.08652	9.66552				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC153	On 20/12/2017	Spot Bond	100.07817	8.58205	100.07817	8.89339			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	8.84760	100.08103	9.15729			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	11.45326	100.10890	11.74675			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	62.85700	100.20368	62.65604			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	37.52222	100.21459	37.43115			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	65.65669	100.20368	65.44679			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	37.43693	100.19795	37.34608			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.43681	100.07944	1.79184			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.58852	100.38297	0.58709			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	1.37797	100.00000	1.04372			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	60.52746	100.00000	60.19075			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	60.52746	100.00000	60.19075			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	1.37797	100.00000	1.03560			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.00000	1.44115	100.00000	100.00000			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	46.78880	100.57737	46.68419			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	43.26171	101.33365	43.15331			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	20.30232	100.08266	25.31920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond	100.08218	15.81395	100.08218	19.72169			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	62.53024	101.28616	62.37361			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.02280	98.45245	9.99887			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	94.34032	101.29693	94.01449			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	37.23159	100.06887	44.76595			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.46751	101.11641	10.44132			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.77570	115.36587	5.76119			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.12067	100.08387	12.08149			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.20546	100.08483	12.16707			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.42461	115.54905	4.41347			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	31.92260	113.64754	31.85627			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	4.05965	115.36587	4.04944			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.88859	117.71276	5.87355			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.48566	118.00209	10.46329			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.56496	101.27177	11.53599			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.48809	100.00000	17.44572			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.17197	100.20020	17.13029			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	15.64042	100.17418	15.60248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On 15/06/2016	Spot Bond	4.73000	109.03548	4.73000	109.01314			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	15.83071	100.17741	15.79230			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.18800	100.07144	10.97831			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.24657	100.08326	12.02443			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	29.44787	100.11237	34.03977			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	12.67048	100.09907	13.43162			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.30492	100.09502	13.07035			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	52.89585	100.06298	99.72660			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	52.90025	100.06521	99.72659			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	52.92156	100.06023	99.72661			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	52.97126	100.06131	99.72661			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.98674	100.08049	10.31310			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	14.87916	100.16123	14.84306			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.97711	100.08038	10.30343			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	28.94056	97.80179	25.02685			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.36449	100.16949	15.32721		8,013,559,200,000.00	80,000,000	40,000,000.00	
FRC99	On 24/02/2017	Spot Bond	100.83728	14.76214	100.83728	14.72488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On 02/08/2013	Spot Bond	99.94942	87.75183	99.94942	87.46979				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	88.83832	101.49845	88.54900				0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	87.84857	99.46188	87.56740				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	88.63392	103.49133	88.34043				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	88.15719	97.69123	87.87936				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	87.79642	100.87998	87.51198				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	88.07937	101.02852	87.79366				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	88.42687	101.21079	88.13959				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	88.64499	101.32512	88.35673				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.36052	144.28965	18.30499				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	80.59921	100.90946	80.36728				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	42.35383	103.60434	42.24558				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	22.04591	101.69223	21.99049				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	16.28779	103.43851	16.24622				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	10.04485	102.25429	10.01948				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.26930	101.76484	8.24827				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.97093	100.00000	14.94253				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.37419	261.70847	3.35873				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	273.38978	3.27602	273.38978	3.26055			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.41832	256.75899	3.40285			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.54599	123.65104	2.53923			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.74254	101.04016	7.72319			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.81995	123.78317	2.81225			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.95984	101.29456	13.92487			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.93249	101.45459	11.90256			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	88.22583	101.10626	87.93945			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.61406	100.92257	7.59483			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	66.09244	100.00005	65.92878			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.42530	98.38735	2.41975			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	102.28866	101.21006	102.01342			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	99.45504	100.00000	99.18479			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	86.71568	100.42877	86.51422			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.83450	100.00000	0.83242			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.75855	104.97509	11.72879			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	84.83535	100.28475	84.64297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS71	On 08/06/2013	Spot Bond	100.19981	84.09409	100.19981	83.90523			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.30514	100.80772	7.28673			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.61281	101.07593	15.57462			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.13275	100.44759	8.11298			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	37.26561	100.17395	37.17518			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.12899	100.76967	14.09453			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	41.96216	100.98200	41.85733			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	85.92294	100.85889	85.64993			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	14.30156	102.64440	14.26531			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	61.27839	100.85054	61.12549			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.97283	108.09035	2.96554			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	10.80765	101.11747	10.78031			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	54.74201	100.16642	54.60920			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	34.85645	107.16699	34.77526		52,797,960,963,300.00	492,670,000	246,336,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	24.69647	108.33117	24.63843			0.00	0	1,300,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	12.19684	107.16932	12.16843			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	9.74086	109.08100	9.71784			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	14.14110	117.62764	14.10521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	108.91524	11.43857	108.91524	11.41113		25,533,217,543,680.00	234,432,000	235,936,000.00	
FRX24	On 10/12/2024	Spot Bond	118.59653	11.70854	118.59653	11.67862		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	109.40010	9.26772	109.40010	9.24541		0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	86.57971	12.60176	86.57971	12.57688		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	100.55204	15.97068	100.55204	15.93179		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	101.32185	17.10596	101.32185	17.06310		0.00	0	0.00	
GFC03	On 10/04/2015	Spot Bond	101.40666	22.53719	101.40666	22.48068		0.00	0	0.00	
GFC04	On 11/04/2017	Spot Bond	107.64302	15.62838	107.64302	15.59144		0.00	0	0.00	
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
GPT22	On 30/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059		0.00	0	0.00	
GPT23	On 28/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805		0.00	0	0.00	
GRA301	On 20/03/2013	Spot Bond	98.75737	50.31260	98.75737	99.73016		0.00	0	0.00	
GRA302	On 17/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491		0.00	0	0.00	
GRA303	On 19/06/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993		0.00	0	0.00	
GRB90	On 26/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072		0.00	0	0.00	
GRD183	On 12/04/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033		0.00	0	0.00	
GRD184	On 17/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD185	On 02/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.40696	101.20169	8.38592			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.44497	101.57032	10.41874			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.54384	100.58455	8.52258			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.71038	100.59878	8.68870			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	9.03225	100.62628	9.00975			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.37029	100.00000	2.36417			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.43160	100.66039	9.40810			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.98590	100.70773	9.96101			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	26.94481	100.25900	26.87939			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.41017	101.08226	12.37879		90,974,034,000.00	900,000	150,000.00	
GRT03	On 15/10/2015	Spot Bond	101.25499	16.75066	101.25499	16.70871			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.88014	100.11004	11.85133			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	29.24030	101.64234	29.16683			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.11881	100.23736	8.09910			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.12662	99.99999	11.09907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	101.18024	21.73239	101.18024	21.67801			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.84961	100.20054	8.82814			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/04/2013	Spot Bond	101.50868	94.93260	101.50868	94.68954			0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.50868	94.93260	101.50868	94.68954			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00071	100.00000	50.00070			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	82.83096	100.00000	82.66088			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	91.85080	101.18125	91.54242			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	21.97648	101.21718	21.92146			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	22.27686	107.10005	22.21822			0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.59173	95.06506	101.59173	94.82148			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	91.92158	101.22625	91.61284			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	22.30704	101.28016	22.25117			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	20.07534	117.06290	20.01815			0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.69896	95.23637	101.69896	94.99211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D3	On 19/07/2013	Spot Bond	101.30724	92.04897	101.30724	91.73958			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	22.73171	101.36111	22.67474			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	20.99587	114.94363	20.93702			0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	102.07916	95.84320	102.07916	95.59653			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	92.21880	101.41519	91.90853			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	23.25023	101.46001	23.19191			0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	102.24978	96.20532	102.24978	95.95735			0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.77072	97.08944	102.77072	96.83802			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	9.25747	120.49879	9.23339			0.00	0	33,504,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.23183	278.97229	3.21637			0.00	0	90,919,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.22802	279.46415	3.21256			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.46247	109.78196	9.43963			0.00	0	29,001,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.43886	110.08516	9.41602			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.14000	113.30775	1.15000	113.17541			819,660,000,000.00	719,000,000	632,000,000.00
I2038	On 31/01/2038	Spot Bond	1.84000	111.92928	1.85000	111.70031			559,271,680,000.00	303,952,000	254,300,000.00
I2050	On 31/12/2050	Spot Bond	1.98000	117.89154	1.98000	117.87610			1,236,010,004,460.00	624,247,477	476,213,001.00
IBC01	On 16/03/2015	Spot Bond	94.50000	26.62729	94.50000	26.57881			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.28588	111.10415	25.22524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	101.98179	26.47790	101.98179	26.41262				2,039,635,800,000.00	20,000,000	5,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	21.88175	100.56090	21.82729				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	95.74747	99.93156	95.24120				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	55.46961	100.23834	55.33495				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	54.85101	100.38793	54.71767				0.00	0	25,000,000.00
IBL20	On 15/03/2014	Spot Bond	104.99431	48.30169	104.99431	48.19104				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	15.36929	110.23108	15.33267				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	9.82731	114.54738	9.80316				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	48.42744	103.99743	48.31616				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	42.26468	101.06758	42.15902				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	39.60400	100.58995	39.50430				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	32.42551	111.22906	32.34391				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	13.05028	108.02289	13.01918				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	28.58028	100.81617	28.50819				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.78637	100.86946	10.75915				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.82428	123.12082	3.81416				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.47039	127.68743	2.46367				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	99.85267	22.85874	99.85267	22.80221			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	10.51993	99.84531	10.49391			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	13.22483	108.72274	13.19331			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	19.03462	100.33316	18.98838			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	8.81905	100.11008	8.79766			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	15.31182	100.65809	15.27325			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	10.32553	102.66026	10.30206			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.77886	99.50921	8.75930			0.00	0	2,000.00
IBL48	On 19/03/2016	Spot Bond	100.00000	8.61079	100.00000	100.00000			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	95.86747	100.00000	95.63702			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00158	100.00000	0.00157			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	24.31287	100.89947	24.25837			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	24.31287	100.89947	24.25837			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.39602	101.97863	9.37467			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	9.21989	100.89947	9.19922			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.06459	4.00000	100.05382			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	16.77296	100.90751	16.73108			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	16.52366	100.84756	16.48244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond	99.83295	16.75487	99.83295	16.71344			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	22.41921	114.58662	22.36349			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	30.96760	99.86601	30.89101			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	30.96760	99.86601	30.89101			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.33823	100.72296	10.31217			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.39990	100.00000	7.38197			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	90.30660	101.81841	90.00575			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	86.45392	101.39919	86.17621			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	84.57631	101.19088	84.31106			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.11124	103.56174	26.05208			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	81.13592	100.41740	80.89365			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	58.54672	100.58388	58.39934			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.00000	55.11134	100.00000	54.97636			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	94.09719	101.41671	93.87203			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	18.16623	101.24311	18.12024			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432		20,000,000,000,000.00	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
IND234	On 21/08/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	50.33069	98.68599	50.33068		7,105,391,280,000.00	72,000,000	36,000,000.00	
IND313	On 26/03/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828		0.00	0	0.00	
IND314	On 02/04/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607		0.00	0	0.00	
IND315	On 09/04/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959		0.00	0	0.00	
IND316	On 16/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532		0.00	0	0.00	
IND317	On 23/04/2013	Spot Bond	100,000.00000	1.06213	100,000.00000	1.03209		0.00	0	0.00	
IND318	On 30/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059		0.00	0	0.00	
IND319	On 07/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425		0.00	0	0.00	
IND320	On 14/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834		0.00	0	0.00	
IND321	On 21/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037		0.00	0	0.00	
IND322	On 28/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805		0.00	0	0.00	
IND323	On 04/06/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919		0.00	0	0.00	
IND324	On 11/06/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176		0.00	0	0.00	
IND325	On 18/06/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386		0.00	0	0.00	
IND326	On 02/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205		0.00	0	0.00	
IND327	On 03/05/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439		0.00	0	0.00	
IND328	On 04/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND329	On 05/05/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND346	On 12/11/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	87.93186	100.81810	87.64621			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	87.42331	100.00000	87.15596			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	88.98521	100.70818	88.77505			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	19.23743	101.98370	19.18895			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	19.05404	106.31357	19.00421			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	18.30110	104.39662	18.25401			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.36430	99.99991	8.34359			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	29.15344	100.36848	29.08259			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.10682	100.00021	10.08179			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	52.77252	100.00000	52.77251			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.99629	6.50000	102.97819			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	99.20267	101.36114	98.93820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING157	On 12/04/2013	Spot Bond	101.10456	96.62458	101.10456	96.37361			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.10170	100.08473	10.42867			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	31.10415	101.44140	31.02613			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	84.42001	100.25042	84.22992			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	52.61498	100.08567	52.61497			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	52.64354	100.07206	52.64353			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	86.33833	100.38408	86.13920			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	80.89044	100.38408	80.64968			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.04994	100.00000	21.99473			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.11196	100.00000	14.07662			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	83.63991	100.27920	83.45320			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	80.20606	100.08647	80.03005			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	97.44543	100.00000	97.09741			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	96.52149	100.00000	96.10545			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	93.68227	100.00000	93.44865			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	55.10693	100.00000	54.96737			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	55.10693	100.00000	54.96737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING194		On 11/02/2014	Spot Bond	100.00000	55.45825	100.00000	55.30568		0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	100.00000	55.87895	100.00000	55.71070		0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	100.00000	0.00044	100.00000	0.00044		0.00	0	0.00
ING197		On 28/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805		0.00	0	0.00
ING198		On 28/08/2013	Spot Bond	100.00000	79.46429	100.00000	79.22849		0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	100.00000	53.83286	100.00000	53.69806		0.00	0	0.00
ING201		On 07/06/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247		0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	100.00000	77.74648	100.00000	77.52809		0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	100.00000	52.84012	100.00000	52.71211		0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	100.00000	13.61853	100.00000	13.58553		0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	100.00000	76.74836	100.00000	76.53924		0.00	0	0.00
ING207		On 19/06/2013	Spot Bond	100.00000	82.19504	100.00000	82.01518		0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	100.00000	76.53924	100.00000	100.00000		0.00	0	0.00
ING32		On 30/04/2013	Spot Bond	100.90615	92.52779	100.90615	92.29860		0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	100.92542	60.79719	100.92542	60.64368		0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	100.92542	60.79719	100.92542	60.64368		0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	101.29332	63.38684	101.29332	63.22805		0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	59.90479	100.00000	59.75967		0.00	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	33.47009	102.06095	33.38567				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	25.76177	101.68471	25.69630				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	56.94997	100.42003	56.81149				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	22.04792	101.24581	21.99271				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	13.59102	101.27443	13.55698				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	10.21530	101.29354	10.18971				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.74364	107.00679	14.70897				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	51.18024	105.51634	51.06057				0.00	0	1,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.59612	100.55058	16.55482				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	15.09681	111.16948	15.05999				0.00	0	12,503,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	28.93682	100.64446	28.86394				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	25.17453	100.00026	25.11219				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	25.18262	106.83400	25.12347				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.83992	100.08056	11.34100				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.15396	100.38986	8.13414				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.68288	117.02647	2.67607				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.38741	129.51692	3.37787				0.00	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	80.84304	100.38643	80.60523			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	9.26489	99.81973	9.24198			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.88315	101.53934	8.86085			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.78444	101.19270	8.76246			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	8.10671	100.25130	8.08703			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.45234	99.94061	7.43389			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	62.62685	100.95973	62.47044			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.46004	92.45654	2.45469			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.38750	95.34778	2.38219			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.00000	0.00285	100.00000	0.00284			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	57.97905	100.52241	57.83318			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	107.40122	103.46133	107.10680			0.00	0	15,500,000.00
IV04E	On 10/03/2014	Spot Bond	100.00000	55.11134	100.00000	54.97636			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	97.07786	99.88087	103.13819			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	17.83141	114.89453	17.78674			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.74637	101.30356	10.71914			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.35146	129.51692	3.34202			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA234	On 23/08/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337				0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038				0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476				0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075				0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA328	On 21/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	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	63.51659	100.00000	63.39609			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	96.61251	99.74330	96.27669			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.92813	100.81205	7.90813			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	41.78523	101.01716	41.68081			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	21.54725	101.02507	21.49341			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.74778	100.00000	9.72364			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.00000	51.82470	100.00000	51.69915			0.00	0	55,000,000.00
IVC010	On 29/04/2014	Spot Bond	100.00000	33.59060	100.00000	33.42444		10,000,000,000,000.00	100,000,000	225,000,000.00	
IVF002	On 01/08/2013	Spot Bond	100.81807	87.93187	100.81807	87.64622			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	90.22445	100.65963	90.00632			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	88.23529	100.00000	87.94788			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	91.81488	100.00000	91.59679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000	55.75602	100.00000	55.61640			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	57.95740	100.00000	57.81388			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	54.87331	100.00000	54.73892			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	16.57390	101.04078	16.53247			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.21464	100.00000	9.19157			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	29.91774	100.00000	29.84365			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.19157	100.00000	9.16855			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	94.71120	100.00000	94.47850			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	94.40554	100.00000	94.17359			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.53088	102.42188	2.52520			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.74995	101.21431	10.72274			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	103.65226	100.00000	103.37805			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	13.66330	153.49881	13.62037			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	61.84005	101.46222	61.68492			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.69602	100.47188	21.64207			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	10.44295	103.08494	10.41900			0.00	0	4,505,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.58655	101.72477	1.58297			0.00	0	50,000,000.00
LHL01	On 13/12/2015	Spot Bond	100.30391	18.07076	100.30391	18.02686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	100.60223	22.84747	100.60223	22.79638			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	14.42887	100.33330	14.39381			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	87.64643	100.80210	87.36267			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	63.53656	101.14527	63.37762			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	94.15977	98.43044	93.92128			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	96.40918	101.29323	96.16028			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	43.32990	101.31233	43.22135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024	On 26/05/2013	Spot Bond	100.54173	86.92075	100.54173	86.71909			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	38.76136	100.58073	38.66380			0.00	0	1,000,000.00
MBF027	On 07/10/2014	Spot Bond	101.30733	30.50717	101.30733	30.43074			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.60301	101.17095	21.54895			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	17.37586	99.84625	17.33241			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	9.50121	99.84060	9.47745			0.00	0	3,000,000.00
MBF031	On 06/12/2013	Spot Bond	100.25866	52.89048	100.25866	52.76205			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	61.55153	101.08567	61.39763			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	61.96387	100.00000	61.81043			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	58.93801	100.00000	58.79042			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.09751	100.00000	43.98831			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	33.65402	100.00000	33.57250			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.91367	100.00000	28.84127			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.83796	100.00000	6.82102			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.69423	100.00000	16.65289			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	12.38162	109.95029	12.35186			0.00	0	1,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	27.02642	100.21678	26.96083			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	55.03403	100.18427	54.90048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond	100.20050	26.59023	100.20050	26.52570				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	35.50953	101.34831	35.42964				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	35.56399	101.35889	35.48396				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	14.60268	101.41174	14.56981				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.56109	103.44664	8.54140				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	8.20816	103.61067	8.18925				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	17.22451	101.86568	17.18560				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	11.32680	104.35890	11.30055				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.41413	104.67108	11.38762				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	31.63553	106.18586	31.56159				0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.17414	100.06286	17.67600				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	6.92185	100.06556	8.63200				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.51233	110.15502	11.99762				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	18.92633	107.16233	18.88225			6,377,658,907,620.00	59,514,000	55,057,000.00	
MIIL01	On 31/05/2015	Spot Bond	100.44922	20.07146	100.44922	20.02264				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	13.48037	104.78971	13.44921				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	86.14624	100.42970	85.94886				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	104.79935	13.11795	104.79935	13.08762			0.00	0	6,302,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	39.27059	110.61908	39.17518		74,499,516,760.24		673,478	1,378,478.00
MTN03	On 13/07/2015	Spot Bond	110.59153	21.83580	110.59153	21.78277			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	12.15652	115.34633	12.12597			0.00	0	2,801,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	66.35430	102.81634	66.20324			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	50.30846	98.77372	99.73012			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	94.87968	98.48888	94.63739			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	100.00000	79.17570	100.00000	100.00000			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.36068	100.00000	6.34476			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16851	100.00000	0.16809			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.65969	100.00000	6.64301			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.74124	100.00000	6.72435			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.19400	100.89771	6.17837			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.27675	100.61875	6.26093			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.39063	100.62967	6.37454			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.44432	100.63509	6.42810			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.50875	100.64159	6.49235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On 14/08/2020	Spot Bond	100.65787	6.66978	100.65787	6.65297				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.77710	100.66881	6.76003				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.89513	100.68074	6.87776				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.00242	100.69157	6.98477				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.05606	100.69687	7.03828				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.69923	100.76218	7.67983				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.44867	100.83813	8.42736				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16851	100.00000	0.16809				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16851	100.00000	0.16809				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	10.56173	103.67668	10.53739				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	42.08442	101.36748	41.97894				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	28.96358	100.92433	28.89127				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	27.39605	100.76441	27.32697				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.19566	100.97362	10.16991				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	19.52716	100.60434	19.47800				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.89506	100.47967	8.87268				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	19.28035	112.76469	19.23356				0.00	0	8,305,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	100.61353	19.82868	100.61353	19.78038			50,306,765,000.00	500,000	500,000.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	9.73005	122.79495	9.70476			0.00	0	4,203,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.65302	32.99078	3.65017			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	95.33281	101.43082	95.08891			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	27.84841	108.29303	27.78228			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.07095	101.23516	22.01570			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.45187	101.30698	8.43070			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	51.40081	104.56520	51.28151			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	44.16552	100.00004	44.05615			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	19.69349	109.74955	19.64596			0.00	0	5,505,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	14.29587	100.00006	14.26046			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	118.98112	119.17407	118.59822			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	36.82874	100.00000	36.75887			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	46.51853	100.00000	46.43027			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	35.12112	100.00000	35.05449			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	33.30241	100.00000	33.23923			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	27.99847	100.55018	27.92801			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	98.64934	99.94761	98.38358			0.00	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	98.38357	99.94811	98.11924				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	98.38357	99.94811	98.11924				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	98.38357	99.94811	98.11924				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	24.18707	99.86407	24.12725				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	22.99213	101.50309	22.93443				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	22.53683	101.36582	22.48034				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	20.22335	100.40506	20.17417				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	20.40578	80.20911	20.37288				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.13630	100.38119	15.09951				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	15.17167	100.00000	15.14289				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	16.57964	101.10639	16.53818				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	17.22734	101.21257	17.18422				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	16.48206	101.03995	16.44087				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	14.38833	101.41775	14.35224				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.47473	76.11506	16.44920				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	80.92493	100.41337	80.68959				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	54.69876	100.10537	54.56613				0.00	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	54.65014	100.10374	54.51763			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	22.83062	99.82783	22.77417			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.73373	100.74066	9.70919			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.79104	100.07228	8.35088			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	18.85710	100.06803	16.30296			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.63293	101.43571	9.60878			0.00	0	0.00
NCLN78	On 22/03/2016	Spot Bond	100.00000	8.58993	100.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	19.64824	110.75661	19.60124			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	68.48015	105.36061	73.46678			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	52.08742	106.42411	51.96479			0.00	0	3,603,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	9.08721	101.17472	9.06448			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	17.56310	119.90407	17.51757		612,666,632,234.80	5,109,640	2,554,820.00	
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.11071	108.97397	10.08337			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	21.55195	100.47393	21.49951			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	6.02759	156.96491	6.00797			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.41819	115.40836	9.39452			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	81.51187	97.39714	81.33496			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	55.04082	100.19307	54.90725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL04	On 13/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126	0.00	0	0.00			
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.86673	114.59979	9.83884	0.00	0	0.00			
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.14567	100.55569	12.11510	0.00	0	0.00			
NQ1A12	On 22/05/2014	Spot Bond	100.53494	39.16139	100.53494	39.06286	0.00	0	0.00			
NQ1A14	On 22/05/2013	Spot Bond	100.49411	87.61431	100.49411	87.40922	0.00	0	0.00			
NQ1A15	On 22/05/2015	Spot Bond	100.52625	19.71412	100.52625	19.66452	0.00	0	0.00			
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.85490	116.99821	9.82653	0.00	0	0.00			
NQ1B11	On 22/05/2014	Spot Bond	100.56446	39.39451	100.56446	39.29537	0.00	0	0.00			
NQ1B13	On 22/05/2013	Spot Bond	100.52540	87.76367	100.52540	87.55817	0.00	0	0.00			
NQ1B14	On 22/05/2015	Spot Bond	100.54276	19.88439	100.54276	19.83435	0.00	0	0.00			
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.25522	114.44931	10.22626	0.00	0	0.00			
NQ1C11	On 22/05/2014	Spot Bond	100.59918	39.67657	100.59918	39.57668	0.00	0	0.00			
NQ1C13	On 22/05/2013	Spot Bond	100.56709	87.96747	100.56709	87.76142	0.00	0	0.00			
NQ1C14	On 22/05/2015	Spot Bond	100.57314	20.20809	100.57314	20.15723	0.00	0	0.00			
NQF1A9	On 22/05/2013	Spot Bond	100.57316	87.99651	100.57316	87.79039	0.00	0	0.00			
NQF1B9	On 22/05/2013	Spot Bond	100.58790	88.16501	100.58790	87.95848	0.00	0	0.00			
NQF1C9	On 22/05/2013	Spot Bond	100.65124	88.36980	100.65124	88.16266	0.00	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	88.63935	100.70756	88.43149			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.99065	100.72887	8.96799			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.52763	100.67612	13.49355			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	73.46799	134.34526	73.25411			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	48.61649	108.59837	48.50013			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	13.47081	125.30314	13.43485			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	103.14162	100.00000	102.86804			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	13.54095	134.80590	13.50246			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	5.38074	171.14853	5.36208			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	12.38375	135.14144	12.34868			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	95.52709	101.23304	95.28250			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	42.86741	101.21485	42.76011			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	42.73859	101.18197	42.63164			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.50113	101.47481	12.46942			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	29.06889	100.95122	28.99548			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	89.50868	100.91565	89.21574			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	21.41716	101.05067	21.36363			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.35133	100.00000	16.31084			0.00	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	16.40450	100.00000	16.36387			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.43640	100.00000	16.39569			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.20202	100.00000	17.15942			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.05269	100.00000	18.00800			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.36946	100.00000	23.31160			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	21.25657	108.19161	21.20612			0.00	0	11,566,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.20063	100.00000	6.18510			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.92913	104.37000	16.89601			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.98703	100.00000	24.92515			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.97327	100.00000	8.95153			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	83.68261	100.19068	83.49677			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	55.39951	100.00000	55.29441			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	74.41359	100.00000	74.27048			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	37.45560	100.10564	37.36478			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	33.13577	100.09773	33.05542			0.00	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	83.00838	100.09376	82.82500				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond			100.09863	83.12871	100.09863	82.94506				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond			100.10500	77.61403	100.10500	77.40063				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond			100.10840	37.57026	100.10840	37.47917				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond			100.10173	33.13445	100.10173	33.05411				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond			100.10673	83.32926	100.10673	83.14515				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond			100.10663	77.63906	100.10663	77.42559				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond			100.11457	37.82656	100.11457	37.73483				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond			100.10653	33.13288	100.10653	33.05254				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond			100.12130	83.69022	100.12130	83.50529				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond			100.12138	38.10981	100.12138	38.01739				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond			100.11212	33.13105	100.11212	33.05071				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond			100.13423	84.01106	100.13423	83.82541				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond			100.68448	58.81991	100.68448	58.67172				0.00	0	0.00
R009	On 15/09/2014	Spot Bond			116.98567	34.18371	116.98567	34.09826				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond			91.25497	32.71191	91.25497	32.64515				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond			40.60007	0.89607	40.60007	0.89516				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	5.38000	118.84503	5.38500	118.81505			33,038,633,487,960.00	141,009,942	6,727,478,205.00
R158	On 15/09/2015	Spot Bond	124.15418	19.09136	124.15418	19.04133			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	16.63333	86.87026	16.60076			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	13.12716	130.95502	13.09128			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.95283	82.70497	8.93600			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	75.37566	107.05466	75.21729			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.39000	129.11772	7.41500	128.84015			68,599,789,537,650.00	282,786,135	0,329,457,935.00
R187P	On 21/12/2026	Spot Bond	38.29047	0.80734	38.29047	0.80656			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.74055	36.16829	0.73987			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	2.30000	224.74375	2.30000	224.71243			0.00	0	67,000,000.00
R197	On 07/12/2023	Spot Bond	0.87000	289.62070	0.86000	289.84122			111,690,600,000.00	128,380,000	179,220,000.00
R201	On 21/12/2014	Spot Bond	5.20500	108.00006	5.21000	107.97619			448,673,451,555.00	86,200,471	635,362,951.00
R202	On 07/12/2033	Spot Bond	1.65000	218.24523	1.65000	218.21869			21,669,209,100.00	13,132,854	789,331,427.00
R2023	On 28/02/2023	Spot Bond	6.81500	107.08958	6.84000	106.88421			5,271,569,937,735.00	773,524,569	3,326,835,707.00
R203	On 15/09/2017	Spot Bond	5.83000	109.54414	5.84000	109.48584			9,004,442,963,780.00	544,501,366	5,121,308,315.00
R204	On 21/12/2018	Spot Bond	6.09000	111.09830	6.10500	111.00410			6,592,775,357,700.00	082,557,530	4,970,220,395.00
R2048	On 28/02/2048	Spot Bond	108.88836	8.42452	108.88836	8.40464			71,375,943,335,162.80	655,496,541	2,374,396,000.00

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	44.39672	100.00000	44.28678			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.22000	103.12902	5.22500	103.11028		3,035,189,880,000.00	581,454,000	1,596,304,000.00	
R207	On 15/01/2020	Spot Bond	6.33500	106.27482	6.35000	106.17194		8,053,760,633,100.00	271,311,860	5,385,008,988.00	
R208	On 31/03/2021	Spot Bond	6.47500	104.86906	6.49500	104.72575		17,339,728,503,300.00	677,950,348	8,788,046,878.00	
R209	On 31/03/2036	Spot Bond	8.25500	82.41407	8.28500	82.13892		6,082,454,804,205.00	736,820,691	9,566,374,500.00	
R210	On 31/03/2028	Spot Bond	1.47500	164.95571	1.47500	164.93643		8,851,180,000.00	6,000,800	332,000,400.00	
R211	On 31/01/2017	Spot Bond	0.46000	114.61778	-0.46000	114.60901		(13,800,000,000.00)	30,000,000	232,000,000.00	
R212	On 31/01/2022	Spot Bond	0.65000	135.44834	0.65000	135.43557		81,529,500,000.00	125,430,000	1,265,400,000.00	
R213	On 28/02/2031	Spot Bond	7.96000	91.28526	7.98500	91.04530		9,331,916,785,800.00	172,351,355	5,091,501,716.00	
R214	On 28/02/2041	Spot Bond	84.68795	7.97552	84.68795	7.96023		240,954,263,401,824.00	845,201,276	6,659,201,305.00	
R223C	On 15/03/2013	Spot Bond	98.99493	50.25260	98.99493	50.25258		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	67.84438	96.64575	67.72273		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	46.67576	94.28171	46.57789		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	32.50730	91.87036	32.44059		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	23.21957	88.83566	23.17324		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	16.63333	86.87026	16.60076		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	12.09197	84.86749	12.06874		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	8.95283	82.70497	8.93600		0.00	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	80.08008	97.62766	79.90893			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	55.53409	95.17874	55.41544			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	38.39646	92.80992	38.31613			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	26.93135	90.60553	26.87612			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	19.37325	87.76872	19.33456			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.97674	85.82547	13.94934			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	10.26276	83.71772	10.24306			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.68933	81.42381	7.67492			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	6.16084	77.48625	6.14976			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.81485	75.13464	4.80642			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.92337	72.16183	3.91673			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.14266	70.13136	3.13748			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.54872	68.17127	2.54462			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.09645	66.23386	2.09316			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.87417	63.06100	1.87135			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.58653	61.24492	1.58420			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.39584	59.05342	1.39386			0.00	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	1.20551	57.39997	1.20384			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.05060	55.80907	1.04918			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.92345	54.27807	0.92224			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.81473	52.85822	0.81368			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.72385	51.49553	0.72294			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.09057	44.45722	1.08937			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.01547	43.11572	1.01438			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.95124	41.83089	0.95025			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.89607	40.60007	0.89516			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.84850	39.42073	0.84766			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.80734	38.29047	0.80656			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.77162	37.20704	0.77090			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.74055	36.16829	0.73987			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	56.51299	100.16140	56.37588			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	93.26645	101.36584	92.94853			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	15.79296	101.68455	15.75326			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	21.21741	100.60342	21.16399			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.58079	100.00000	2.57440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC09	On 06/06/2013	Spot Bond	100.32689	85.05248	100.32689	84.86041				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	85.05350	100.32010	84.86144				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	79.60496	100.32441	79.38016				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.00000	52.71211	100.00000	52.58441				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	22.79363	101.54349	22.73641				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.00000	8.24731	100.00000	8.22734				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	90.05937	100.00000	89.91528				0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	30.08276	101.21857	30.00746				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	20.28358	100.60466	20.23251				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	64.72709	101.28378	64.56498				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.79811	100.77784	8.77593			604,667,040,000.00	6,000,000	3,000,000.00	
RES17	On 09/04/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	9.04929	100.00000	9.02663				0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	38.60306	100.38116	38.50922				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond	102.09902	30.17964	102.09902	30.10264			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	15.40915	99.79665	15.37106			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.94421	101.65073	12.91132			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	16.60731	101.46985	16.56518			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	16.60731	101.46985	16.56518			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	93.01328	101.38750	92.69724			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	82.54289	100.62446	82.29301			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	78.50682	100.24328	78.28895			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	64.58416	101.50905	64.42207			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.85204	99.91990	13.81777			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.45398	99.90988	11.42563			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	84.32156	100.25061	84.13296			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	17.71916	100.36848	17.67610			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	59.11846	100.00000	58.97206			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	101.25569	12.95000	101.22059			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.00000	33.73575	100.00000	33.65402			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	57.56655	100.51732	57.42645			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	54.23931	100.00000	54.10349			0.00	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	28.76586	100.62598	28.69341			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.81933	5.25000	100.80490			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.96870	100.00000	0.96633			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.20608	100.00000	4.19567			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.68849	100.00000	9.66423			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	20.00161	101.48404	19.95631			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.64687	115.23085	12.61530			0.00	0	5,001,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.77201	104.86804	10.75086			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	15.85758	114.56238	15.81796			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.14521	100.56539	11.11716			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	13.16182	107.95466	13.13064			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.09096	101.20234	8.07071			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.31995	100.11990	7.30220			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.13779	101.08312	8.11721			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.52258	101.24095	8.50124			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.49794	101.21627	8.47667			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	25.79557	107.37565	25.73440			34,571,523,279.20	321,968	14,762,984.00

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	102.18214	102.36256	101.91222				0.00	0	3,798,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	12.90396	105.03639	12.87406				0.00	0	6,716,389.00
SBK111	On 09/04/2014	Spot Bond	132.16219	48.97547	132.16219	48.83542				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	56.64100	162.56493	56.50064				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	98.40771	155.18315	98.00964				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	19.94083	120.12124	19.88993				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	19.85855	120.50039	19.80772				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	19.81747	120.69056	19.76669				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	42.80006	143.06048	42.80004				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	9.84333	106.46393	9.82053				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	19.90261	120.29708	19.85174				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	19.88204	120.39190	19.83119				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	99.76760	215.59863	99.21731				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	103.14162	100.00000	102.86804				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.67113	100.10760	8.65010				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	39.56539	99.06612	39.47034				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	32.11724	100.00010	32.03770				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	12.34024	99.81852	12.30972				0.00	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	97.49451	99.79990	97.15308			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	60.22183	100.00000	60.07103			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	14.27065	109.84578	14.23617		16,476,867,000,000.00	150,000,000	50,000,000.00	
SBS14	On 07/02/2014	Spot Bond	100.78863	59.82517	100.78863	59.67430			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.91497	100.87410	12.88273			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.27782	99.99987	7.25980			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.40337	100.00000	1.40025			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.88975	99.99997	7.87022			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	11.20791	113.08735	11.18035			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	12.43298	109.22356	12.40309			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.85561	100.77436	7.83580			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	27.29782	100.47821	27.22917			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.06665	100.50480	9.04384			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.67844	100.51996	7.65913			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	11.37407	106.95022	11.34718			0.00	0	4,307,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	10.38572	102.76906	10.36196			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	11.06952	104.14309	11.04392		3,020,149,610.00	29,000	31,000.00	

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	109.14271	103.79928	108.83839			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	15.44872	120.54819	15.40851			0.00	0	1,103,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	90.74738	120.15971	90.51900		3,748,982,952,000.00	31,200,000	15,600,000.00	
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.28183	272.67152	3.26636			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.70295	123.12082	4.69050			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.48994	114.44000	9.46402			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	3.56137	100.00000	3.55274			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24439	82.63494	0.24385			0.00	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	5.01524	120.42805	5.00181				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.99629	6.50000	102.97819				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	10.79161	100.12305	10.76544				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	95.24332	99.88484	94.74258				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	21.99958	99.87542	21.94516				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.77190	100.24421	9.74765			200,488,420,000.00	2,000,000	3,000,000.00	
SHS05	On 29/06/2017	Spot Bond	103.11523	12.82072	103.11523	12.79146			1,649,843,680.00	16,000	18,000.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	8.80046	100.24161	8.77909				0.00	0	20,000,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322	73.33520	105.71322	73.18683				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	13.68613	112.32955	13.65247				0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	85.72436	101.56711	85.53775				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	9.94918	105.65786	9.92627				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	39.30431	100.80059	39.20518				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	12.32182	100.58343	12.29081				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	19.99589	100.81342	19.94546				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.16142	100.58796	9.13836				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	16.31012	107.52630	16.27161				0.00	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	21.70163	101.25454	21.64728			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.77061	100.41357	10.74443			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.74773	99.94314	9.72361			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.20976	101.14726	10.18421			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	10.48864	94.17275	10.46643			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	10.51926	93.82087	10.49706			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	31.17469	104.67610	31.10268			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.59576	101.56575	8.57629			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.14688	100.11486	9.12470			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.72813	107.35953	9.70544			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	19.61273	121.64737	19.56216			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.18507	105.50721	2.17979			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	11.06042	100.00000	11.04017			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	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	70.05758	100.00000	69.92337				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	50.30596	98.78368	50.30595				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072				0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476				0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009				0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678				0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN983	On 27/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	100.00000	91.25000	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	24.59699	119.55998	24.53375			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	12.22836	111.67266	12.19858			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	42.92817	100.00000	42.83211			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.19368	100.00000	29.12139			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.95722	100.00000	14.91977			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	47.60171	104.23307	51.50720			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	96.74778	101.16928	96.49634			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	95.26530	101.07247	95.02173			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	20.79400	100.91059	20.74209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	110.02135	13.79247	110.02135	13.75910				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.00000	52.98820	100.00000	52.85843				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	58.22171	100.55190	58.07520				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	58.62352	100.62855	58.47590				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.40620	101.17076	7.38767				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.63415	101.20716	7.61505				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.71218	103.42947	8.69214				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.69374	100.80622	9.66956				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.97171	100.83814	9.94683				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.90524	100.90574	2.89869				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.34207	100.17362	7.32385				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.63200	100.18041	7.61306				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.98211	100.00000	2.97544				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.12379	101.28535	8.10344				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.47173	100.89554	10.44560				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.16921	101.45249	9.14621				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.39285	101.00134	11.36440				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.45626	102.14068	13.42230			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	15.23885	101.44362	15.20063			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	13.38040	101.20953	13.34690			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.72148	101.06155	6.70468			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.23514	101.14347	7.21704			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.31336	105.45079	7.29438			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.26032	101.30716	8.23963			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.71504	101.37985	8.69319			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.50112	102.14790	13.46705			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	13.07498	101.15653	13.04227			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	16.53752	101.18212	16.49614			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	13.32775	101.20040	13.29439			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.40548	101.18212	7.38695			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.51946	101.20040	7.50064			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.57644	101.20953	7.55748			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	13.15925	101.17116	13.12633			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	13.32775	101.20040	13.29439			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.90645	101.30089	13.87161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.14572	101.30089	8.12532				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.90645	101.30089	13.87161				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	14.74678	101.44699	14.70979				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.28165	101.48350	9.25836				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.69431	101.43786	14.65745				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	18.87151	102.16719	18.82387				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.79054	102.21271	13.75572				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	19.02734	102.19450	18.97931				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	66.06548	99.87885	65.90205				0.00	0	1,000,000.00
TL15	On 29/04/2015	Spot Bond	111.48563	28.85558	111.48563	28.78543				0.00	0	2,002,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.87523	102.36770	6.86196				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.77769	111.51511	12.74645			223,030,220,000.00		2,000,000	995,866,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	8.84434	120.69176	8.82167			482,789,850,742.64		4,000,189	233,696,228.00
TN23	On 06/11/2023	Spot Bond	122.92168	12.53006	122.92168	12.49694			23,969,727.60		195	109,843,415.00
TN25	On 19/08/2025	Spot Bond	112.54971	9.06799	112.54971	9.04566			0.00		0	146,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	11.31773	105.64973	11.29124			7,184,181,640.00		68,000	7,956,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.87679	100.66243	6.85947				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.03762	100.67816	7.01989			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.24127	100.69808	7.22303			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.26271	100.70018	7.24440			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.26913	100.79857	8.24827			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.02748	101.00182	13.99205			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	22.07750	101.21676	22.02223			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.94686	101.26720	9.92195			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.67303	101.29746	8.65131			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.70596	10.00000	99.67927			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.71327	9.75000	99.68724			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.71997	100.00000	9.69491			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	89.44642	97.87620	89.23239			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	78.69257	99.82860	78.52357			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	84.02200	97.76060	83.83334			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	54.15132	100.00000	54.04859			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC002	On 14/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	9.32962	120.75743	9.30571			0.00	0	200,000.00
UTR041	On 19/04/2014	Spot Bond	101.23503	42.92398	101.23503	42.81652			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.13819	101.32511	14.10276			0.00	0	17,700,000.00
UTR043	On 06/04/2015	Spot Bond	101.70719	23.98639	101.70719	23.92609			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	11.18478	110.55481	11.15806			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	60.54257	100.00000	60.39096			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	60.78594	100.00000	60.63373			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	60.86707	100.00000	60.71465			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	20.71198	100.80302	20.65975			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.82547	100.83292	12.79311			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.53766	100.83423	9.51360			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.91072	128.75000	12.88148			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	17.99830	121.77342	17.95109			0.00	0	95,019,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.86109	243.55465	4.83937			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	24.72517	107.94222	24.66629			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.93060	110.97172	12.89911			0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	10.85402	113.15781	10.82717			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.68724	112.59168	10.66091			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.50666	113.82178	10.48055			0.00	0	200,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	69.71214	96.69614	69.58363			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	58.01011	95.45272	57.88587			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	19.03116	87.68655	18.99297			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	45.24474	93.89641	45.14915			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	37.66763	92.71091	37.58845			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	15.62623	86.49267	15.59541			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	28.07298	90.84932	28.01496			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	18.99672	87.67412	18.95861			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.28161	67.16812	2.27797			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.13751	100.00000	9.12018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03679	100.00000	100.00000	0.03672			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.13751	100.00000	100.00000	9.12018			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	24.48318	100.00000	100.00000	24.43673			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	25.04752	100.00000	100.00000	25.00000			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	23.48138	100.00000	100.00000	23.43683			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	23.48138	100.00000	100.00000	23.43683			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	22.26542	100.00000	100.00000	22.22318			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	22.26542	100.00000	100.00000	22.22318			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	21.07237	100.00000	100.00000	21.03239			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	21.07237	100.00000	100.00000	21.03239			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	19.82996	100.00000	100.00000	19.79233			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	19.82996	100.00000	100.00000	19.79233			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.69626	100.00000	100.00000	18.66079			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	18.69626	100.00000	100.00000	18.66079			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	17.59394	100.00000	100.00000	17.56056			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	17.59394	100.00000	100.00000	17.56056			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.65121	100.00000	100.00000	16.61962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On 18/11/2015	Spot Bond	100.00000	15.75899	100.00000	15.72909			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.78537	100.00000	11.76301			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.13271	100.00000	11.11159			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.47633	100.00000	10.45646			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.47633	100.00000	10.45646			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.91498	100.00000	9.89617			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.36590	100.00000	9.34813			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.81369	100.00000	8.79697			0.00	0	0.00

Total for j-Bonds : 711,258,097,895,911.00 ,003,254,843 90 626 659 619.00

Grand Total: 11,262,036,156,272.00 103,672,795 90 628 867 829.00