



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 15/02/2013

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	8.84990	8.84990	8.90810	8.90810		10.92	308,047,319.20	34,808	320,814.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.02370	0.00002	0.03080	0.00003	0.024	20.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,150.12370	2.15012	2,091.93080	2.09193	2,150.124	20.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.44680	0.00045	0.74260	0.00074	0.447	17.74	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,350.54680	1.35055	1,292.64260	1.29264	1,350.547	17.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.05780	0.00006	0.10850	0.00011	0.058	18.11	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,700.15780	1.70016	1,642.00850	1.64201	1,700.158	18.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.02870	0.00003	0.03710	0.00004	0.029	19.78	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,000.12870	2.00013	1,941.93710	1.94194	2,000.129	19.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	8.50180	0.00850	11.24910	0.01125	8.502	15.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	708.60180	0.70860	653.14910	0.65315	708.602	15.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	7.32950	0.00733	9.67820	0.00968	7.330	16.12	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	757.42950	0.75743	701.57820	0.70158	757.429	16.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	1.34030	0.00134	2.09200	0.00209	1.340	17.53	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,151.44030	1.15144	1,093.99200	1.09399	1,151.440	17.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	13.23670	0.01324	17.58590	0.01759	13.237	14.67	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	573.33670	0.57334	519.48590	0.51949	573.337	14.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	11.61660		0.01162	15.41940	0.01542	11.617	14.98	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	611.71660		0.61172	557.31940	0.55732	611.717	14.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	9.91250		0.00991	13.13860	0.01314	9.913	15.36	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	660.01250		0.66001	605.03860	0.60504	660.013	15.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	19.26820		0.01927	25.96090	0.02596	19.268	13.83	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	469.36820		0.46937	417.86090	0.41786	469.368	13.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	17.96530		0.01797	24.08580	0.02409	17.965	13.99	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	488.06530		0.48807	435.98580	0.43599	488.065	13.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	16.19750		0.01620	21.53940	0.02154	16.198	14.22	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	516.29750		0.51630	463.43940	0.46344	516.298	14.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	42.08100		0.04208	55.73830	0.05574	42.081	12.54	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	292.18100		0.29218	247.63830	0.24764	292.181	12.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	28.36340		0.02836	37.95100	0.03795	28.363	13.19	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	378.46340		0.37846	329.85100	0.32985	378.463	13.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	23.34770		0.02335	31.36080	0.03136	23.348	13.51	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	423.44770		0.42345	373.26080	0.37326	423.448	13.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	62.58910		0.06259	81.77710	0.08178	62.589	11.89	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	212.68910		0.21269	173.67710	0.17368	212.689	11.89	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	57.81810		0.05782	75.77270	0.07577	57.818	12.02	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	227.91810		0.22792	187.67270	0.18767	227.918	12.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	51.32400		0.05132	67.55120	0.06755	51.324	12.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	251.42400		0.25142	209.45120	0.20945	251.424	12.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	139.00680		0.13901	176.62210	0.17662	139.007	10.95	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	89.10680		0.08911	68.52210	0.06852	89.107	10.95	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	112.31520		0.11232	146.09910	0.14610	112.315	10.92	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	112.41520		0.11242	87.99910	0.08800	112.415	10.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	92.68740		0.09269	118.97700	0.11898	92.687	11.24	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	142.78740		0.14279	110.87700	0.11088	142.787	11.24	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	202.68220	0.20268	247.17190	0.24717	202.682	10.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	52.78220	0.05278	39.07190	0.03907	52.782	10.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	169.18090	0.16918	210.39250	0.21039	169.181	10.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	69.28090	0.06928	52.29250	0.05229	69.281	10.97	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	156.70170	0.15670	196.50820	0.19651	156.702	10.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	76.80170	0.07680	58.40820	0.05841	76.802	10.96	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	364.14230	0.36414	417.77040	0.41777	364.142	11.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	14.24230	0.01424	9.67040	0.00967	14.242	11.09	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	278.61390	0.27861	328.49240	0.32849	278.614	11.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	28.71390	0.02871	20.39240	0.02039	28.714	11.04	157,926.45	5,500	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	239.26500	0.23927	286.65430	0.28665	239.265	11.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	39.36500	0.03937	28.55430	0.02855	39.365	11.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	750.82800	0.75083	808.79270	0.80879	750.828	12.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.92800	0.00093	0.69270	0.00069	0.928	12.80	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	553.27960	0.55328	610.58160	0.61058	553.280	11.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	3.37960	0.00338	2.48160	0.00248	3.380	11.69	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	456.30510	0.45631	512.77760	0.51278	456.305	11.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	6.40510	0.00641	4.67760	0.00468	6.405	11.14	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	950.15700	0.95016	1,008.29910	1.00830	950.157	13.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.25700	0.00026	0.19910	0.00020	0.257	13.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	900.25190	0.90025	958.36990	0.95837	900.252	13.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.35190	0.00035	0.26990	0.00027	0.352	13.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	850.38600	0.85039	908.46640	0.90847	850.386	13.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.48600	0.00049	0.36640	0.00037	0.486	13.35	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,699.90270	1.69990	1,758.10250	1.75810	1,699.903	18.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00270	0.00000	0.00250	0.00000	0.003	18.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.95600	8.95600	9.01420	9.01420		12.79	156,783,736.00	17,506	76,122.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	59.76330	0.05976	66.10170	0.06610	59.763	17.10	0.00	0	5,000.00

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	10.00	Put	1,103.76330	1.10376	1,051.90170	1.05190	1,103.763	17.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	25.02190	0.02502	27.49550	0.02750	25.022	20.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,919.02190	1.91902	1,863.29550	1.86330	1,919.022	20.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	21.68970	0.02169	23.79710	0.02380	21.690	21.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	2,065.68970	2.06569	2,009.59710	2.00960	2,065.690	21.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	132.27130	0.13227	147.34330	0.14734	132.271	14.55	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	576.27130	0.57627	533.14330	0.53314	576.271	14.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	87.24670	0.08725	96.80870	0.09681	87.247	15.83	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	831.24670	0.83125	782.60870	0.78261	831.247	15.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	71.89830	0.07190	79.63800	0.07964	71.898	16.47	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	965.89830	0.96590	915.43800	0.91544	965.898	16.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	208.97880	0.20898	0.00000	0.00000	208.979	13.38	2,089,788.00	10,000	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	352.97880	0.35298	0.00000	0.00000	352.979	13.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	179.10030	0.17910	199.19940	0.19920	179.100	13.77	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	423.10030	0.42310	384.99940	0.38500	423.100	13.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	153.74210	0.15374	171.16350	0.17116	153.742	14.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	497.74210	0.49774	456.96350	0.45696	497.742	14.16	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	366.61410	0.36661	404.12860	0.40413	366.614	12.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	160.61410	0.16061	139.92860	0.13993	160.614	12.41	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	360.85400	0.36085	398.00810	0.39801	360.854	12.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	164.85400	0.16485	143.80810	0.14381	164.854	12.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	244.04780	0.24405	270.51750	0.27052	244.048	12.98	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	288.04780	0.28805	256.31750	0.25632	288.048	12.98	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	460.91300	0.46091	0.00000	0.00000	460.913	12.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	104.91300	0.10491	0.00000	0.00000	104.913	12.13	1,049,130.00	10,000	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	396.40580	0.39641	435.70720	0.43571	396.406	12.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	140.40580	0.14041	121.50720	0.12151	140.406	12.32	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	372.44020	0.37244	410.31430	0.41031	372.440	12.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	156.44020		0.15644	136.11430	0.13611	156.440	12.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,757.46530		1.75747	1,815.48200	1.81548	1,757.465	15.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	1.46530		0.00147	1.28200	0.00128	1.465	15.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	531.83000		0.53183	580.27090	0.58027	531.830	11.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	75.83000		0.07583	66.07090	0.06607	75.830	11.94	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.06650		9.06650	9.12670	9.12670		13.73	951,982.50	105	26,411.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	212.57720		0.21258	228.33800	0.22834	212.577	15.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	806.07720		0.80608	761.63800	0.76164	806.077	15.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	171.69290		0.17169	184.21160	0.18421	171.693	16.53	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	1,005.19290		1.00519	957.51160	0.95751	1,005.193	16.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	133.38740		0.13339	142.97780	0.14298	133.387	17.50	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,266.88740		1.26689	1,216.27780	1.21628	1,266.887	17.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	272.17920		0.27218	292.71850	0.29272	272.179	14.86	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	605.67920		0.60568	566.01850	0.56602	605.679	14.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	216.52650		0.21653	232.59460	0.23259	216.527	15.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	790.02650		0.79003	745.89460	0.74589	790.026	15.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	214.53910		0.21454	230.45270	0.23045	214.539	15.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	798.03910		0.79804	753.75270	0.75375	798.039	15.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,777.79650		1.77780	1,837.02230	1.83702	1,777.796	15.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	11.29650		0.01130	10.32230	0.01032	11.297	15.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	532.78130		0.53278	570.72830	0.57073	532.781	12.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	216.28130		0.21628	194.02830	0.19403	216.281	12.98	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	285.95370		0.28595	307.52590	0.30753	285.954	14.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	569.45370		0.56945	530.82590	0.53083	569.454	14.70	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.17050		9.17050	9.23130	9.23130		14.45	275,115.00	30	11,697.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	142.37130		0.14237	149.77650	0.14978	142.371	19.60	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,971.87130		1.97187	1,918.47650	1.91848	1,971.871	19.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	470.49650		0.47050	498.18530	0.49819	470.497	14.59	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	9.20	Put	499.99650		0.50000	466.88530	0.46689	499.997	14.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	323.72790		0.32373	342.60500	0.34261	323.728	15.96	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	843.22790		0.84323	801.30500	0.80130	843.228	15.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	217.91100		0.21791	230.26560	0.23027	217.911	17.59	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,317.41100		1.31741	1,268.96560	1.26897	1,317.411	17.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	562.64680		0.56265	595.41960	0.59542	562.647	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	370.04680		0.37005	342.01960	0.34202	370.047	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	552.64670		0.55265	584.92010	0.58492	552.647	14.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	382.14670		0.38215	353.62010	0.35362	382.147	14.06	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	540.28050		0.54028	571.93050	0.57193	540.281	14.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	397.68050		0.39768	368.53050	0.36853	397.681	14.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	677.05540		0.67706	715.19580	0.71520	677.055	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	256.55540		0.25656	233.89580	0.23390	256.555	13.41	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	599.40560		0.59941	633.97450	0.63397	599.406	13.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	328.90560		0.32891	302.67450	0.30267	328.906	13.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	585.96850		0.58597	619.88820	0.61989	585.968	13.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	343.36850		0.34337	316.48820	0.31649	343.368	13.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,796.45820		1.79646	1,855.28870	1.85529	1,796.458	14.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	25.95820		0.02596	23.98870	0.02399	25.958	14.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,241.97440		1.24197	1,297.58510	1.29759	1,241.974	13.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	71.47440		0.07147	66.28510	0.06629	71.474	13.59	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.38790		9.38790	9.44720	9.44720		15.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,180.25710		1.18026	1,223.18810	1.22319	1,180.257	14.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	342.35710		0.34236	325.98810	0.32599	342.357	14.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	697.03480		0.69703	723.29780	0.72330	697.035	15.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	909.13480		0.90913	876.09780	0.87610	909.135	15.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,581.90970		1.58191	1,632.84590	1.63285	1,581.910	14.41	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	194.00970		0.19401	185.64590	0.18565	194.010	14.41	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 12/12/2014	Foreign Exchange Future	8.45	Call	1,243.83160		1.24383	1,290.98030	1.29098	1,243.832	14.06		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	305.93160		0.30593	293.78030	0.29378	305.932	14.06		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,211.73620		1.21174	1,255.31650	1.25532	1,211.736	14.09		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	323.83620		0.32384	308.11650	0.30812	323.836	14.09		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.14440		10.14440	10.19840	10.19840		16.96		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,563.74140		1.56374	1,602.30860	1.60231	1,563.741	15.32		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	569.34140		0.56934	553.90860	0.55391	569.341	15.32		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,539.18120		1.53918	1,573.29350	1.57329	1,539.181	15.42		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	594.78120		0.59478	574.89350	0.57489	594.781	15.42		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,515.16770		1.51517	1,548.73970	1.54874	1,515.168	15.51		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	620.76770		0.62077	600.33970	0.60034	620.768	15.51		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.84990		8.84990	8.90810	8.90810		10.92		451,344.90	51	1,426.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	20,976.16440		0.20976	25,486.29380	0.25486	20,976.164	11.00		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	4,986.16440		0.04986	3,676.29380	0.03676	4,986.164	11.00		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	17,562.18350		0.17562	21,751.66350	0.21752	17,562.184	10.97		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	6,572.18350		0.06572	4,941.66350	0.04942	6,572.183	10.97		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	16,918.09030		0.16918	21,039.25230	0.21039	16,918.090	10.97		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	6,928.09030		0.06928	5,229.25230	0.05229	6,928.090	10.97		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	16,287.33460		0.16287	20,338.89840	0.20339	16,287.335	10.96		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	7,297.33460		0.07297	5,528.89840	0.05529	7,297.335	10.96		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	5,781.81040		0.05782	7,577.26950	0.07577	5,781.810	12.02		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	22,791.81040		0.22792	18,767.26950	0.18767	22,791.810	12.02		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.95600		8.95600	9.01420	9.01420		12.79		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	36,661.41460		0.36661	40,412.86040	0.40413	36,661.415	12.41		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	16,061.41460		0.16061	13,992.86040	0.13993	16,061.415	12.41		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	36,085.39620		0.36085	39,800.80800	0.39801	36,085.396	12.43		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	16,485.39620		0.16485	14,380.80800	0.14381	16,485.396	12.43		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	37,244.02260		0.37244	41,031.43090	0.41031	37,244.023	12.39		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	15,644.02260		0.15644	13,611.43090	0.13611	15,644.023	12.39		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.06650		9.06650	9.12670	9.12670		13.73		0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	45,471.29740		0.45471	48,844.36870	0.48844	45,471.297	13.35		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	28,821.29740		0.28821	26,174.36870	0.26174	28,821.297	13.35		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	44,989.16150		0.44989	48,334.74280	0.48335	44,989.162	13.38		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	29,339.16150		0.29339	26,664.74280	0.26665	29,339.161	13.38		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	45,957.87260		0.45958	49,358.78400	0.49359	45,957.873	13.33		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	28,307.87260		0.28308	25,688.78400	0.25689	28,307.873	13.33		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.72080		13.72080	13.80300	13.80300		9.53		26,083,240.80	1,901	8,697.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	424.17860		0.42418	499.77110	0.49977	424.179	10.82		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	43.37860		0.04338	36.77110	0.03677	43.379	10.82		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	415.72850		0.41573	491.14730	0.49115	415.728	10.78		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	44.92850		0.04493	38.14730	0.03815	44.929	10.78		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	407.32900		0.40733	482.56840	0.48257	407.329	10.74		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	46.52900		0.04653	39.56840	0.03957	46.529	10.74		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	18.15660		0.01816	29.30000	0.02930	18.157	11.90		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	697.35660		0.69736	626.30000	0.62630	697.357	11.90		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	273.69260		0.27369	344.76020	0.34476	273.693	10.14		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	82.89260		0.08289	71.76020	0.07176	82.893	10.14		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	162.54490		0.16254	226.31920	0.22632	162.545	9.53		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	141.74490		0.14174	123.31920	0.12332	141.745	9.53		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	89.65020		0.08965	128.05390	0.12805	89.650	10.21		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	268.85020		0.26885	225.05390	0.22505	268.850	10.21		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.87810		13.87810	13.96040	13.96040		10.41		5,606,752.40	404	2,769.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	102.73690		0.10274	117.13480	0.11713	102.737	12.51		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,024.63690		1.02464	956.73480	0.95673	1,024.637	12.51		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	52.07910		0.05208	59.71940	0.05972	52.079	13.30		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,473.97910		1.47398	1,399.31940	1.39932	1,473.979	13.30		0.00	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	Call	184.43920		0.18444	207.54250	0.20754	184.439	11.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	646.33920		0.64634	587.14250	0.58714	646.339	11.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	171.43740		0.17144	192.99450	0.19299	171.437	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	693.33740		0.69334	632.59450	0.63259	693.337	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	126.05900		0.12606	143.36210	0.14336	126.059	12.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	897.95900		0.89796	832.96210	0.83296	897.959	12.27	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	368.91870		0.36892	412.95280	0.41295	368.919	10.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	280.81870		0.28082	242.55280	0.24255	280.819	10.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	364.06860		0.36407	407.69280	0.40769	364.069	10.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	285.96860		0.28597	247.29280	0.24729	285.969	10.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	359.27240		0.35927	402.48760	0.40249	359.272	10.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	291.17240		0.29117	252.08760	0.25209	291.172	10.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,893.26260		1.89326	1,973.71120	1.97371	1,893.263	14.20	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	15.16260		0.01516	13.31120	0.01331	15.163	14.20	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	931.16230		0.93116	1,006.63370	1.00663	931.162	10.30	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	53.06230		0.05306	46.23370	0.04623	53.062	10.30	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.04310		14.04310	14.12870	14.12870		11.02	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	267.65860		0.26766	287.90650	0.28791	267.659	12.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	974.55860		0.97456	909.20650	0.90921	974.559	12.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	265.54060		0.26554	285.72090	0.28572	265.541	12.57	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	982.44060		0.98244	917.02090	0.91702	982.441	12.57	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	269.70360		0.26970	290.11660	0.29012	269.704	12.53	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	966.60360		0.96660	901.41660	0.90142	966.604	12.53	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.19920		14.19920	14.28620	14.28620		11.54	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	385.59590		0.38560	404.54940	0.40455	385.596	12.90	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,086.39590		1.08640	1,018.34940	1.01835	1,086.396	12.90	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	383.32590		0.38333	402.17010	0.40217	383.326	12.92	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,094.12590		1.09413	1,025.97010	1.02597	1,094.126	12.92	0.00	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	Call	387.86350		0.38786	406.94680	0.40695	387.863	12.88	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,078.66350		1.07866	1,010.74680	1.01075	1,078.664	12.88	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09480		0.09480	0.09560	0.09560		19.73	0.00	0	24,061.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	523.88050		0.00524	595.63570	0.00596	523.881	18.42	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	43.88050		0.00044	35.63570	0.00036	43.881	18.42	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	53.30560		0.00053	67.92900	0.00068	53.306	19.73	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	573.30560		0.00573	507.92900	0.00508	573.306	19.73	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	2.68600		0.00003	3.81230	0.00004	2.686	22.49	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,522.68600		0.01523	1,443.81230	0.01444	1,522.686	22.49	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09600		0.09600	0.09680	0.09680		18.76	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	750.71230		0.00751	815.08630	0.00815	750.712	17.82	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	150.71230		0.00151	135.08630	0.00135	150.712	17.82	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	248.56940		0.00249	274.59820	0.00275	248.569	18.76	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	648.56940		0.00649	594.59820	0.00595	648.569	18.76	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	75.62980		0.00076	83.52760	0.00084	75.630	20.75	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,475.62980		0.01476	1,403.52760	0.01404	1,475.630	20.75	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.81450		11.81450	11.88870	11.88870		11.12	25,779,239.00	2,182	32,750.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	818.56760		0.81857	892.17320	0.89217	818.568	12.58	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	4.06760		0.00407	3.47320	0.00347	4.068	12.58	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	808.70310		0.80870	882.29900	0.88230	808.703	12.51	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	4.20310		0.00420	3.59900	0.00360	4.203	12.51	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	10.18340		0.01018	16.68640	0.01669	10.183	14.01	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	835.68340		0.83568	767.98640	0.76799	835.683	14.01	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	848.19000		0.84819	921.82290	0.92182	848.190	12.78	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	3.69000		0.00369	3.12290	0.00312	3.690	12.78	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	828.43700		0.82844	902.05190	0.90205	828.437	12.65	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	3.93700		0.00394	3.35190	0.00335	3.937	12.65	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 14/06/2013	Foreign Exchange Future			11.96330		11.96330	12.03750	12.03750		12.48	35,303,698.30	2,951	33,625.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	420.71060		0.42071	466.79200	0.46679	420.711	12.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	257.41060		0.25741	229.29200	0.22929	257.411	12.30	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	176.51160		0.17651	200.67160	0.20067	176.512	13.90	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	713.21160		0.71321	663.17160	0.66317	713.212	13.90	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	797.72220		0.79772	861.50810	0.86151	797.722	11.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	74.42220		0.07442	64.00810	0.06401	74.422	11.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	789.52920		0.78953	853.11270	0.85311	789.529	11.77	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	76.22920		0.07623	65.61270	0.06561	76.229	11.77	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	781.37030		0.78137	844.74880	0.84475	781.370	11.77	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	78.07030		0.07807	67.24880	0.06725	78.070	11.77	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.11790		12.11790	12.19460	12.19460		13.17	0.00	0	14,970.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	402.63180		0.40263	436.65490	0.43665	402.632	13.69	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	634.73180		0.63473	592.05490	0.59205	634.732	13.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	269.36350		0.26936	293.41450	0.29341	269.363	14.76	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	1,001.46350		1.00146	948.81450	0.94881	1,001.464	14.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	539.63820		0.53964	582.93210	0.58293	539.638	13.02	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	421.73820		0.42174	388.33210	0.38833	421.738	13.02	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	535.00640		0.53501	578.10780	0.57811	535.006	13.04	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	427.10640		0.42711	393.50780	0.39351	427.106	13.04	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	437.21230		0.43721	473.45500	0.47346	437.212	13.49	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	569.31230		0.56931	528.85500	0.52886	569.312	13.49	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	544.30110		0.54430	587.78820	0.58779	544.301	13.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	416.40110		0.41640	383.18820	0.38319	416.401	13.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.26360		12.26360	12.34130	12.34130		13.71	0.00	0	460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,229.67440		1.22967	1,294.43270	1.29443	1,229.674	12.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	166.07440		0.16607	153.13270	0.15313	166.074	12.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,052.56330		1.05256	1,114.20880	1.11421	1,052.563	12.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	231.96330		0.23196	215.90880	0.21591	231.963	12.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,018.04820		1.01805	1,079.01660	1.07902	1,018.048	12.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	247.44820		0.24745	230.71660	0.23072	247.448	12.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	984.21310		0.98421	1,044.49670	1.04450	984.213	12.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	263.61310		0.26361	246.19670	0.24620	263.613	12.78	0.00	0	0.00
2025	On 02/05/2013	Bond Future			113.96633		113.96633	114.09478	114.09478			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	552.66000		0.55266	681.11000	0.68111	552.660		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.75991		112.75991	112.98222	112.98222			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,155.43000		1.15543	1,377.74000	1.37774	1,155.430		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.65872		119.65872	120.27147	120.27147			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,060.90000		2.06090	2,673.65000	2.67365	2,060.900		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			494.54800		494.54800	494.39300	494.39300			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			501.10500		501.10500	500.88800	500.88800			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			508.34100		508.34100	507.99200	507.99200			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			441.13200		441.13200	440.39800	440.39800			0.00	0	913.00
ALBI	On 01/08/2013	Index Future			446.98100		446.98100	446.18300	446.18300			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			453.43600		453.43600	452.51200	452.51200			0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.12220		9.12220	9.20760	9.20760		7.53	5,108,432.00	560	9,628.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	613.27120		0.61327	698.39570	0.69840	613.271	10.49	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	1.07120		0.00107	0.79570	0.00080	1.071	10.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	803.93640		0.80394	889.27960	0.88928	803.936	11.80	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.33640		0.00034	0.27960	0.00028	0.336	11.80	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	754.05140		0.75405	839.36450	0.83936	754.051	11.46	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.45140		0.00045	0.36450	0.00036	0.451	11.46	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	704.20930		0.70421	789.47770	0.78948	704.209	11.12	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.60930		0.00061	0.47770	0.00048	0.609	11.12	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.16780		9.16780	9.25250	9.25250			366,712.00	40	11,877.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	427.80000		0.42780	512.50000	0.51250	427.800		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	417.80000		0.41780	502.50000	0.50250	417.800		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	407.80000		0.40780	492.50000	0.49250	407.800		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.22010		9.22010	9.30620	9.30620		10.27	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	467.30670		0.46731	524.89030	0.52489	467.307	10.09	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	147.20670		0.14721	118.69030	0.11869	147.207	10.09	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	460.85870		0.46086	517.97050	0.51797	460.859	10.10	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	150.75870		0.15076	121.77050	0.12177	150.759	10.10	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	259.49530		0.25950	291.60420	0.29160	259.495	10.55	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	339.39530		0.33940	285.40420	0.28540	339.395	10.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	534.79460		0.53479	598.61990	0.59862	534.795	10.03	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	114.69460		0.11469	92.41990	0.09242	114.695	10.03	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	473.80770		0.47381	531.86360	0.53186	473.808	10.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	143.70770		0.14371	115.66360	0.11566	143.708	10.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.26990		9.26990	9.35660	9.35660		10.97	695,242.50	75	685.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	300.91340		0.30091	325.95260	0.32595	300.913	11.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	491.01340		0.49101	429.35260	0.42935	491.013	11.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	297.68570		0.29769	322.40430	0.32240	297.686	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 13/12/2013	Foreign Exchange Future	9.47	Put	497.78570		0.49779	435.80430	0.43580	497.786	11.48	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	294.49140		0.29449	318.89300	0.31889	294.491	11.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	504.59140		0.50459	442.29300	0.44229	504.591	11.51	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.69300		9.69300	9.77470	9.77470		13.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,517.77200		2.51777	2,596.03260	2.59603	2,517.772	12.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	74.77200		0.07477	71.33260	0.07133	74.772	12.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,472.58950		2.47259	2,550.69380	2.55069	2,472.590	12.82	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	79.58950		0.07959	75.99380	0.07599	79.589	12.82	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,427.65090		2.42765	2,505.59380	2.50559	2,427.651	12.79	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	84.65090		0.08465	80.89380	0.08089	84.651	12.79	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.78450		8.78450	8.89160	8.89160		9.58	219,612.50	25	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	187.71740		0.18772	274.25670	0.27426	187.717	9.79	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	43.21740		0.04322	22.65670	0.02266	43.217	9.79	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	180.52380		0.18052	265.89670	0.26590	180.524	9.78	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	46.02380		0.04602	24.29670	0.02430	46.024	9.78	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	173.46690		0.17347	257.63280	0.25763	173.467	9.76	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	48.96690		0.04897	26.03280	0.02603	48.967	9.76	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.87120		8.87120	8.97850	8.97850		12.02	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	215.86420		0.21586	265.05230	0.26505	215.864	12.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	284.66420		0.28466	226.55230	0.22655	284.664	12.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	212.02880		0.21203	259.99680	0.26000	212.029	12.29	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	290.82880		0.29083	231.49680	0.23150	290.829	12.29	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	208.25450		0.20825	255.53120	0.25553	208.255	12.32	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	297.05450		0.29705	237.03120	0.23703	297.055	12.32	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.06010		0.06010	0.07890	0.07890			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.02410		0.02410	0.03300	0.03300			0.00	0	37,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.06890		0.06890	-0.05250	-0.05250				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.03950		0.03950	0.01210	0.01210				0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.04400		0.04400	0.05700	0.05700				0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.02870		0.02870	0.03820	0.03820				0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			4,232.44940		4,232.44940	2,731.05030	2,731.05030				0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CACU	On 26/02/2013	Can-Do Future			0.03470		0.03470	0.03400	0.03400				0.00	0	88,000.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.07640		0.07640	0.08510	0.08510				0.00	0	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.06800		0.06800	0.05980	0.05980				0.00	0	34,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.59440		9.59440	9.67120	9.67120		10.39		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	463.02690		0.46303	536.64910	0.53665	463.027	11.03		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	8.62690		0.00863	5.44910	0.00545	8.627	11.03		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	453.67500		0.45367	526.89570	0.52690	453.675	11.01		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	9.27500		0.00928	5.69570	0.00570	9.275	11.01		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	444.36520		0.44437	517.33480	0.51733	444.365	11.00		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	9.96520		0.00997	6.13480	0.00613	9.965	11.00		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.72000		9.72000	9.79720	9.79720		12.26		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	363.08390		0.36308	410.74480	0.41074	363.084	12.01		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	183.08390		0.18308	153.54480	0.15354	183.084	12.01		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	357.49840		0.35750	404.73750	0.40474	357.498	12.02		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	187.49840		0.18750	157.53750	0.15754	187.498	12.02		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	351.97730		0.35198	398.79050	0.39879	351.977	12.04		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	191.97730		0.19198	161.59050	0.16159	191.977	12.04		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAD	On 19/02/2013	Any day expiry			9.10470		9.10470	9.19080	9.19080		6.77	0.00	0	4,000.00
DAAD	On 19/02/2013	Any day expiry	9.12	Call	20.08480		0.02008	0.00000	0.00000	20.085	7.11	0.00	8,000	8,000.00
DAAD	On 19/02/2013	Any day expiry	9.12	Put	35.38480		0.03538	0.00000	0.00000	35.385	7.11	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.22	Call	3.33110		0.00333	18.31050	0.01831	3.331	8.80	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.22	Put	118.63110		0.11863	47.51050	0.04751	118.631	8.80	0.00	0	4,000.00
DAAD	On 19/02/2013	Any day expiry	9.24	Call	2.33290		0.00233	13.42930	0.01343	2.333	9.14	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.24	Put	137.63290		0.13763	62.62930	0.06263	137.633	9.14	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.25	Call	1.95690		0.00196	11.49510	0.01150	1.957	9.31	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.25	Put	147.25690		0.14726	70.69510	0.07070	147.257	9.31	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.26	Call	1.64420		0.00164	9.84090	0.00984	1.644	9.47	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.26	Put	156.94420		0.15694	79.04090	0.07904	156.944	9.47	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry			11.77250		11.77250	11.85000	11.85000		10.42	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.01	Call	762.52970		0.76253	840.00010	0.84000	762.530	19.40	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.01	Put	0.02970		0.00003	0.00010	0.00000	0.030	19.40	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.98	Call	8.38580		0.00839	21.99440	0.02199	8.386	13.35	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.98	Put	215.88580		0.21589	151.99440	0.15199	215.886	13.35	0.00	0	8,000.00
DAEU	On 19/02/2013	Any day expiry	12.07	Call	3.77560		0.00378	11.26350	0.01126	3.776	14.49	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	12.07	Put	301.27560		0.30128	231.26350	0.23126	301.276	14.49	0.00	0	8,000.00
DAEU	On 19/02/2013	Any day expiry	10.99	Call	782.52820		0.78253	860.00000	0.86000	782.528	19.81	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	10.99	Put	0.02820		0.00003	0.00000	0.00000	0.028	19.81	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.00	Call	772.52890		0.77253	850.00000	0.85000	772.529	19.61	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.00	Put	0.02890		0.00003	0.00000	0.00000	0.029	19.61	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry			11.77270		11.77270	11.93000	11.93000		10.84	0.00	2,500	2,500.00
DAEU	On 21/02/2013	Any day expiry	11.96	Call	17.26760		0.01727	0.00000	0.00000	17.268	12.76	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.96	Put	204.56760		0.20457	30.00000	0.03000	204.568	12.76	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.85	Call	38.94910		0.03895	0.00000	0.00000	38.949	11.75	0.00	50,000	50,000.00
DAEU	On 21/02/2013	Any day expiry	11.85	Put	116.24910		0.11625	0.00000	0.00000	116.249	11.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/02/2013	Any day expiry	11.94	Call	20.07700	0.02008	0.00000	0.00000	0.00000	20.077	12.57	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.94	Put	187.37700	0.18738	10.00000	0.01000	187.377	12.57	0.00	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.95	Call	18.62160	0.01862	0.00000	0.00000	18.622	12.66	0.00	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.95	Put	195.92160	0.19592	20.00000	0.02000	195.922	12.66	0.00	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.22690	12.22690	12.30430	12.30430		13.63	0.00	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	733.94660	0.73395	782.32310	0.78232	733.947	13.06	0.00	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	397.04660	0.39705	368.02310	0.36802	397.047	13.06	0.00	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	728.85840	0.72886	777.03270	0.77703	728.858	13.08	0.00	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	401.95840	0.40196	372.73270	0.37273	401.958	13.08	0.00	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	723.80190	0.72380	771.77420	0.77177	723.802	13.10	0.00	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	406.90190	0.40690	377.47420	0.37747	406.902	13.10	0.00	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry			8.13710	8.13710	9.67120	9.67120		33.65	0.00	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	8.99	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.32	0.00	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	8.99	Put	852.90000	0.85290	0.00000	0.00000	852.900	15.32	0.00	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.28	0.00	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	9.00	Put	862.90000	0.86290	0.00000	0.00000	862.900	15.28	0.00	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	9.01	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.24	0.00	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	9.01	Put	872.90000	0.87290	0.00000	0.00000	872.900	15.24	0.00	0.00	0	0.00
DAFR	On 21/02/2013	Any day expiry	9.57	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.99	0.00	5,000	5,000	5,000.00
DAFR	On 21/02/2013	Any day expiry	9.57	Put	1,432.90000	1.43290	0.00000	0.00000	1,432.900	12.99	0.00	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry			7.48840	7.48840	7.54030	7.54030		8.98	0.00	5,000	5,000	5,000.00
DANZ	On 28/02/2013	Any day expiry	7.44	Call	80.75180	0.08075	120.50480	0.12050	80.752	9.45	0.00	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.44	Put	32.35180	0.03235	20.20480	0.02020	32.352	9.45	0.00	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.45	Call	74.08690	0.07409	112.63750	0.11264	74.087	9.37	0.00	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.45	Put	35.68690	0.03569	22.33750	0.02234	35.687	9.37	0.00	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Call	67.69370	0.06769	104.96640	0.10497	67.694	9.29	0.00	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Put	39.29370	0.03929	24.66640	0.02467	39.294	9.29	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 28/02/2013	Any day expiry	7.55	Call	28.55440		0.02855	46.89060	0.04689	28.554	9.51	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.55	Put	90.15440		0.09015	56.59060	0.05659	90.154	9.51	0.00	0	10,000.00
DAUS	On 15/02/2013	Any day expiry			8.81860		8.81860	8.88020	8.88020		9.66	0.00	1,000	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	0.00000		0.00000	1.67670	0.00168	0.000	9.66	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	181.40000		0.18140	121.47670	0.12148	181.400	9.66	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	8.60000		0.00860	75.86260	0.07586	8.600	9.66	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	0.00000		0.00000	5.66260	0.00566	0.000	9.66	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	0.00000		0.00000	43.56230	0.04356	0.000	9.66	0.00	5,000	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	31.40000		0.03140	13.36230	0.01336	31.400	9.66	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	0.00000		0.00000	24.27450	0.02427	0.000	9.66	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	61.40000		0.06140	24.07450	0.02407	61.400	9.66	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	28.60000		0.02860	93.80960	0.09381	28.600	9.66	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	0.00000		0.00000	3.60960	0.00361	0.000	9.66	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	18.60000		0.01860	84.72700	0.08473	18.600	9.66	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	0.00000		0.00000	4.52700	0.00453	0.000	9.66	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.82590		8.82590	8.88390	8.88390		10.71	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	975.90480		0.97590	1,033.90680	1.03391	975.905	17.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.00480		0.00000	0.00680	0.00001	0.005	17.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	825.91180		0.82591	883.91300	0.88391	825.912	16.01	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.01180		0.00001	0.01300	0.00001	0.012	16.01	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	725.93380		0.72593	783.93290	0.78393	725.934	15.20	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.03380		0.00003	0.03290	0.00003	0.034	15.20	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	134.23500		0.13424	182.64620	0.18265	134.235	11.31	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	28.33500		0.02833	18.74620	0.01875	28.335	11.31	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	14.76490		0.01476	26.58090	0.02658	14.765	12.15	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	208.86490		0.20886	162.68090	0.16268	208.865	12.15	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	1.07780		0.00108	2.18450	0.00218	1.078	14.95	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	525.17780		0.52518	468.28450	0.46828	525.178	14.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.60	Call	234.78460		0.23478	289.55940	0.28956	234.785	11.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	8.88460		0.00888	5.65940	0.00566	8.885	11.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	225.76100		0.22576	280.19800	0.28020	225.761	11.81	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	9.86100		0.00986	6.29800	0.00630	9.861	11.81	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	216.83010		0.21683	270.90000	0.27090	216.830	11.76	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	10.93010		0.01093	7.00000	0.00700	10.930	11.76	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			8.85910		8.85910	8.91780	8.91780		11.20	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	25.12490		0.02512	32.01250	0.03201	25.125	14.12	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	516.02490		0.51602	464.21250	0.46421	516.025	14.12	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	70.70240		0.07070	89.30620	0.08931	70.702	12.29	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	251.60240		0.25160	211.50620	0.21151	251.602	12.29	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	68.32810		0.06833	86.40030	0.08640	68.328	12.34	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	259.22810		0.25923	218.60030	0.21860	259.228	12.34	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	66.03240		0.06603	83.58630	0.08359	66.032	12.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	266.93240		0.26693	225.78630	0.22579	266.932	12.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	860.08080		0.86008	918.54600	0.91855	860.081	13.01	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.98080		0.00098	0.74600	0.00075	0.981	13.01	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	760.89300		0.76089	819.15730	0.81916	760.893	12.56	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	1.79300		0.00179	1.35730	0.00136	1.793	12.56	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	75.69470		0.07569	95.39730	0.09540	75.695	12.17	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	236.59470		0.23659	197.59730	0.19760	236.595	12.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.89490		8.89490	8.95540	8.95540		11.90	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	126.68750		0.12669	148.74250	0.14874	126.688	12.65	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	291.78750		0.29179	253.34250	0.25334	291.788	12.65	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	65.72950		0.06573	77.79860	0.07780	65.729	14.01	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	520.82950		0.52083	472.39860	0.47240	520.829	14.01	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	138.82430		0.13882	162.68550	0.16269	138.824	12.46	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	263.92430		0.26392	227.28550	0.22729	263.924	12.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.04	Call	132.61820		0.13262	155.56230	0.15556	132.618	12.56	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	277.71820		0.27772	240.16230	0.24016	277.718	12.56	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	129.61900		0.12962	152.11530	0.15212	129.619	12.60	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	284.71900		0.28472	246.71530	0.24672	284.719	12.60	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	899.99000		0.89999	959.64140	0.95964	899.990	12.70	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	5.09000		0.00509	4.24140	0.00424	5.090	12.70	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	802.85000		0.80285	861.78460	0.86178	802.850	12.40	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	7.95000		0.00795	6.38460	0.00638	7.950	12.40	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			8.93600		8.93600	8.99380	8.99380		12.48	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	191.93930		0.19194	215.55120	0.21555	191.939	12.91	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	305.93930		0.30594	271.75120	0.27175	305.939	12.91	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	188.62530		0.18863	211.87780	0.21188	188.625	12.95	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	312.62530		0.31263	278.07780	0.27808	312.625	12.95	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	114.61460		0.11461	129.28220	0.12928	114.615	14.17	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	528.61460		0.52861	485.48220	0.48548	528.615	14.17	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	852.77000		0.85277	907.97880	0.90798	852.770	12.46	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	16.77000		0.01677	14.17880	0.01418	16.770	12.46	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	195.31250		0.19531	219.28600	0.21929	195.313	12.86	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	299.31250		0.29931	265.48600	0.26549	299.313	12.86	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			8.97010		8.97010	9.02860	9.02860		12.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	244.19220		0.24419	269.29410	0.26929	244.192	13.32	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	334.09220		0.33409	300.69410	0.30069	334.092	13.32	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	161.23710		0.16124	178.35270	0.17835	161.237	14.42	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	541.13710		0.54114	499.75270	0.49975	541.137	14.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	896.71890		0.89672	951.50660	0.95151	896.719	12.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	26.61890		0.02662	22.90660	0.02291	26.619	12.65	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	251.37390		0.25137	277.11900	0.27712	251.374	13.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	321.27390		0.32127	288.51900	0.28852	321.274	13.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.05	Call	247.75640		0.24776	273.17960	0.27318	247.756	13.28	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	327.65640		0.32766	294.57960	0.29458	327.656	13.28	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.00060		9.00060	9.05990	9.05990		13.25	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	242.29460		0.24229	264.77270	0.26477	242.295	13.97	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	441.69460		0.44169	404.87270	0.40487	441.695	13.97	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	239.27150		0.23927	261.48920	0.26149	239.272	14.01	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	448.67150		0.44867	411.58920	0.41159	448.672	14.01	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	119.62670		0.11963	130.50710	0.13051	119.627	16.20	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	919.02670		0.91903	870.60710	0.87061	919.027	16.20	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	245.35720		0.24536	268.10050	0.26810	245.357	13.93	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	434.75720		0.43476	398.20050	0.39820	434.757	13.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.00530		9.00530	9.06470	9.06470		13.30	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	207.67630		0.20768	226.74860	0.22675	207.676	14.55	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	552.37630		0.55238	512.04860	0.51205	552.376	14.55	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	304.20810		0.30421	331.69180	0.33169	304.208	13.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	338.90810		0.33891	306.99180	0.30699	338.908	13.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	300.43360		0.30043	327.32080	0.32732	300.434	13.48	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	345.13360		0.34513	312.62080	0.31262	345.134	13.48	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	296.70800		0.29671	323.30110	0.32330	296.708	13.51	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	351.40800		0.35141	318.60110	0.31860	351.408	13.51	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	941.67440		0.94167	997.43600	0.99744	941.674	12.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	36.37440		0.03637	32.73600	0.03274	36.374	12.74	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.01120		9.01120	9.07070	9.07070		13.32	0.00	0	25,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	286.95070		0.28695	312.34020	0.31234	286.951	13.71	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	385.75070		0.38575	351.64020	0.35164	385.751	13.71	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	294.02360		0.29402	319.97730	0.31998	294.024	13.64	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	372.82360		0.37282	339.27730	0.33928	372.824	13.64	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	290.46300		0.29046	316.13470	0.31613	290.463	13.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry	9.10	Put	379.26300		0.37926	345.43470	0.34543	379.263	13.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.04180	9.04180		9.10180	9.10180		13.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	265.00640	0.26501	286.48310	0.28648	265.006		14.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	533.20640	0.53321	494.68310	0.49468	533.206		14.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	155.43530	0.15544	167.66670	0.16767	155.435		16.32	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	953.63530	0.95364	905.86670	0.90587	953.635		16.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	285.72810	0.28573	308.83240	0.30883	285.728		14.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	483.92810	0.48393	447.03240	0.44703	483.928		14.24	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	270.74750	0.27075	292.67950	0.29268	270.748		14.41	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	518.94750	0.51895	480.87950	0.48088	518.948		14.41	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	267.85810	0.26786	289.56140	0.28956	267.858		14.45	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	526.05810	0.52606	487.76140	0.48776	526.058		14.45	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.07480	9.07480	9.13500	9.13500			13.77	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	183.00260	0.18300	195.95730	0.19596	183.003		16.46	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	988.20260	0.98820	940.95730	0.94096	988.203		16.46	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	314.30690	0.31431	337.29750	0.33730	314.307		14.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	529.50690	0.52951	492.29750	0.49230	529.507		14.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	311.24660	0.31125	334.03130	0.33403	311.247		14.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	536.44660	0.53645	499.03130	0.49903	536.447		14.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	308.22300	0.30822	330.80350	0.33080	308.223		14.59	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	543.42300	0.54342	505.80350	0.50580	543.423		14.59	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	317.40150	0.31740	340.59700	0.34060	317.402		14.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	522.60150	0.52260	485.59700	0.48560	522.602		14.50	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.25630	9.25630	9.31660	9.31660			15.03	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	622.50030	0.62250	652.92290	0.65292	622.500		14.67	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	476.20030	0.47620	446.32290	0.44632	476.200		14.67	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	630.90930	0.63091	661.71990	0.66172	630.909		14.61	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	464.60930	0.46461	435.11990	0.43512	464.609		14.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry	9.10	Call	626.68690		0.62669	657.30680	0.65731	626.687	14.64	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	470.38690		0.47039	440.70680	0.44071	470.387	14.64	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.26500		9.26500	9.32520	9.32520		15.06	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	642.45060		0.64245	672.94510	0.67295	642.451	14.71	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	487.45060		0.48745	457.74510	0.45775	487.451	14.71	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	650.86190		0.65086	681.73080	0.68173	650.862	14.65	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	475.86190		0.47586	446.53080	0.44653	475.862	14.65	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	646.64060		0.64664	677.32000	0.67732	646.641	14.68	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	481.64060		0.48164	452.12000	0.45212	481.641	14.68	0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.65943		113.65943	113.95379	113.95379			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	343.25000		0.34325	637.61000	0.63761	343.250		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.78836		88.94938	8.82997	88.59585			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,769.12000		79.76912	79,415.59000	79.41559	79,769.120		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			8.87519		90.12889	8.91937	89.75975			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	1,036.69000		1.03669	667.55000	0.66755	1,036.690		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	79,077.56000		79.07756	78,708.42000	78.70842	79,077.560		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			441.05300		441.05300	440.32200	440.32200			0.00	0	97.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 02/05/2013	GOVI	432.99	Call	80,630.00000		8.06300	73,320.00000	7.33200	80,630.000		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	80,530.00000		8.05300	73,220.00000	7.32200	80,530.000		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	80,430.00000		8.04300	73,120.00000	7.31200	80,430.000		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			446.90100		446.90100	446.10600	446.10600			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	9,110.00000		0.91100	1,160.00000	0.11600	9,110.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	9,010.00000		0.90100	1,060.00000	0.10600	9,010.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	8,910.00000		0.89100	960.00000	0.09600	8,910.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			453.35500		453.35500	452.43400	452.43400			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	73,650.00000		7.36500	64,440.00000	6.44400	73,650.000		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	73,550.00000		7.35500	64,340.00000	6.43400	73,550.000		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	73,450.00000		7.34500	64,240.00000	6.42400	73,450.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future			201.14500		201.14500	201.36500	201.36500			0.00	0	459.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On 01/08/2013		Index Future	203.83600	203.83600	204.03500	204.03500			0.00	0	147.00
IGOV	On 07/11/2013		Index Future	206.80600	206.80600	206.95500	206.95500			0.00	0	7.00
ILBI	On 02/05/2013		Index Future	543.26500	543.26500	543.26500	543.26500			0.00	0	183.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/02/2013		Jibar Tradeable Future	5.08000	94.92000	5.08000	94.92000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	5.08000	94.92000	5.08000	94.92000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013		Jibar Tradeable Future	5.07000	94.93000	5.06000	94.94000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013		Jibar Tradeable Future	5.04000	94.96000	5.04000	94.96000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	5.03000	94.97000	5.03000	94.97000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013		Jibar Tradeable Future	5.03000	94.97000	5.03000	94.97000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.02000	94.98000	5.03000	94.97000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.06000	94.94000	5.07000	94.93000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.16000	94.84000	5.17000	94.83000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.29000	94.71000	5.29000	94.71000			0.00	0	800.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.43000	94.57000	5.44000	94.56000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	5.58000	94.42000	5.60000	94.40000			0.00	0	0.00
NZ\$ / R	On 18/03/2013		Foreign Exchange Future	7.50210	7.50210	7.54970	7.54970		7.70	0.00	0	0.00
NZ\$ / R	On 18/03/2013	6.89	Call	612.48530	0.61249	660.04690	0.66005	612.485	11.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.38530		0.00039	0.34690	0.00035	0.385	11.37	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	602.50960		0.60251	650.06890	0.65007	602.510	11.27	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.40960		0.00041	0.36890	0.00037	0.410	11.27	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	592.53570		0.59254	640.09250	0.64009	592.536	11.18	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.43570		0.00044	0.39250	0.00039	0.436	11.18	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.55640		7.55640	7.60680	7.60680		9.32	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	294.63540		0.29464	331.99140	0.33199	294.635	9.68	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	78.23540		0.07824	65.19140	0.06519	78.235	9.68	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	287.56530		0.28757	324.52910	0.32453	287.565	9.67	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	81.16530		0.08117	67.72910	0.06773	81.165	9.67	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	280.57780		0.28058	317.14290	0.31714	280.578	9.66	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	84.17780		0.08418	70.34290	0.07034	84.178	9.66	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.82453		107.95955	6.82971	107.92141			0.00	0	3,490.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,571.75000		1.57175	1,533.61000	1.53361	1,571.750		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	1,643.97000		1.64397	1,605.83000	1.60583	1,643.970		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	1,716.13000		1.71613	1,677.99000	1.67799	1,716.130		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			6.87655		109.39101	6.88375	109.33924			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,921.19000		2.92119	2,869.42000	2.86942	2,921.190		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	2,990.56000		2.99056	2,938.79000	2.93879	2,990.560		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,059.87000		3.05987	3,008.10000	3.00810	3,059.870		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

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			5.34929		119.74555	5.35848	119.72319		1.72	0.00	0	19,451.00
R157	On 02/05/2013	Bond Future	5.34	Call	366.83000		0.36683	358.41000	0.35841	366.830	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	389.44000		0.38944	403.38000	0.40338	389.440	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	379.29000		0.37929	370.64000	0.37064	379.290	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	377.56000		0.37756	391.27000	0.39127	377.560	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	391.99000		0.39199	383.12000	0.38312	391.990	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	365.93000		0.36593	379.42000	0.37942	365.930	1.74	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.34263		121.33344	5.35987	121.29598		1.58	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,877.81000		91.87781	91,840.35000	91.84035	91,877.810	1.70	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	1.70	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.33251		116.27794	5.36888	116.20911		1.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	866.58000		0.86658	824.84000	0.82484	866.580	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	380.46000		0.38046	407.55000	0.40755	380.460	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	878.78000		0.87878	836.71000	0.83671	878.780	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	373.84000		0.37384	400.60000	0.40060	373.840	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	891.07000		0.89107	848.67000	0.84867	891.070	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	367.31000		0.36731	393.74000	0.39374	367.310	1.50	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			7.33417		130.92025	7.37549	130.50471		11.42	0.00	0	68,926.00
R186	On 02/05/2013	Bond Future	6.75	Call	699.98000		0.69998	634.32000	0.63432	699.980	11.19	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,783.30000		6.78330	7,133.18000	7.13318	6,783.300	11.19	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,997.96000		2.99796	2,795.00000	2.79500	2,997.960	11.39	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,436.94000		2.43694	2,649.52000	2.64952	2,436.940	11.39	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,051.28000		3.05128	2,845.87000	2.84587	3,051.280	11.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.40	Put	2,390.14000		2.39014	2,600.27000	2.60027	2,390.140	11.39	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,105.13000		3.10513	2,897.27000	2.89727	3,105.130	11.40	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,343.98000		2.34398	2,551.66000	2.55166	2,343.980	11.40	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	5,237.97000		5.23797	4,951.88000	4.95188	5,237.970	11.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,141.26000		1.14126	1,270.71000	1.27071	1,141.260	11.56	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.39707		127.37114	7.44139	126.93430		13.03	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,784.28000		3.78428	3,597.50000	3.59750	3,784.280	12.96	0.00	0	4,215.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,249.08000		5.24908	5,499.14000	5.49914	5,249.080	12.96	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	118,098.73000		118.09873	117,661.89000	117.66189	118,098.730	13.53	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.46531		129.21045	7.51470	128.73422		12.70	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,363.81000		9.36381	9,045.25000	9.04525	9,363.810	13.09	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,980.61000		2.98061	3,138.28000	3.13828	2,980.610	13.09	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,425.04000		9.42504	9,105.39000	9.10539	9,425.040	13.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,952.02000		2.95202	3,108.60000	3.10860	2,952.020	13.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,193.88000		13.19388	12,816.56000	12.81656	13,193.880	13.29	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,586.00000		1.58600	1,684.91000	1.68491	1,586.000	13.29	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,302.71000		9.30271	8,985.26000	8.98526	9,302.710	13.08	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,009.43000		3.00943	3,168.21000	3.16821	3,009.430	13.08	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			289.21482		289.21482	289.98665	289.98665			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	6,824.82000		6.82482	7,596.65000	7.59665	6,824.820		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	6,814.82000		6.81482	7,586.65000	7.58665	6,814.820		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	6,804.82000		6.80482	7,576.65000	7.57665	6,804.820		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			5.19747		108.74637	5.17754	108.77818		1.02	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.01000		0.00001	0.01000	0.00001	0.010		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,869.22000		1.86922	1,837.41000	1.83741	1,869.220		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.01000		0.00001	0.01000	0.00001	0.010		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,852.89000		1.85289	1,821.08000	1.82108	1,852.890		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.01000		0.00001	0.01000	0.00001	0.010		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,836.55000		1.83655	1,804.74000	1.80474	1,836.550		0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.16724		105.78406	5.15319	105.80310		0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,538.38000		68.53838	68,557.42000	68.55742	68,538.380		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		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.10079		107.31170	5.10842	107.30335		0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	163.40000		0.16340	161.19000	0.16119	163.400		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	504.48000		0.50448	510.62000	0.51062	504.480		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	167.01000		0.16701	164.76000	0.16476	167.010		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	497.09000		0.49709	503.19000	0.50319	497.090		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	170.68000		0.17068	168.39000	0.16839	170.680		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	489.76000		0.48976	495.82000	0.49582	489.760		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			215.48186		215.48186	215.49079	215.49079			0.00	0	49,442.00
R202	On 02/05/2013	Bond Future	211.04	Call	4,441.86000		4.44186	4,450.79000	4.45079	4,441.860		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	4,431.86000		4.43186	4,440.79000	4.44079	4,431.860		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	4,421.86000		4.42186	4,430.79000	4.43079	4,421.860		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			5.80987		110.44908	5.84090	110.32464		3.91	0.00	0	10,716.00
R203	On 02/05/2013	Bond Future	5.89	Call	961.46000		0.96146	897.49000	0.89749	961.460	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	640.48000		0.64048	700.95000	0.70095	640.480	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	984.44000		0.98444	919.47000	0.91947	984.440	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	623.48000		0.62348	682.95000	0.68295	623.480	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,007.71000		1.00771	941.75000	0.94175	1,007.710	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	606.79000		0.60679	665.27000	0.66527	606.790	3.94	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.83903		111.91362	5.87585	111.77395		3.79	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,700.42000		98.70042	98,560.75000	98.56075	98,700.420	3.98	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	3.98	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.87453		109.36954	5.92240	109.19929		3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,616.07000		1.61607	1,524.59000	1.52459	1,616.070	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,135.12000		1.13512	1,213.89000	1.21389	1,135.120	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,140.02000		107.14002	106,969.77000	106.96977	107,140.020	3.86	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	3.86	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,081.38000		1.08138	1,011.08000	1.01108	1,081.380	3.64	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,669.04000		1.66904	1,768.99000	1.76899	1,669.040	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,576.31000		1.57631	1,486.23000	1.48623	1,576.310	3.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	5.99	Put	1,166.20000		1.16620	1,246.37000	1.24637	1,166.200	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,595.94000		1.59594	1,505.16000	1.50516	1,595.940	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,150.40000		1.15040	1,229.87000	1.22987	1,150.400	3.67	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			6.08815		111.98985	6.09819	111.94009		5.36	0.00	0	6,807.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,674.71000		1.67471	1,649.64000	1.64964	1,674.710	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	679.62000		0.67962	704.31000	0.70431	679.620	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,706.58000		1.70658	1,681.15000	1.68115	1,706.580	5.46	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	662.48000		0.66248	686.81000	0.68681	662.480	5.46	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,738.75000		1.73875	1,712.96000	1.71296	1,738.750	5.46	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	645.67000		0.64567	669.64000	0.66964	645.670	5.46	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.12989		109.44808	6.14337	109.38405		5.58	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,564.58000		100.56458	100,500.55000	100.50055	100,564.580	5.86	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	5.86	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.17471		111.02864	6.19537	110.93511		5.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,349.66000		4.34966	4,280.57000	4.28057	4,349.660	5.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	689.26000		0.68926	713.70000	0.71370	689.260	5.42	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,226.52000		2.22652	2,179.01000	2.17901	2,226.520	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,705.85000		1.70585	1,751.87000	1.75187	1,705.850	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,251.75000		2.25175	2,203.89000	2.20389	2,251.750	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,686.06000		1.68606	1,731.73000	1.73173	1,686.060	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,277.12000		2.27712	2,228.92000	2.22892	2,277.120	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,666.43000		1.66643	1,711.76000	1.71176	1,666.430	5.20	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			5.19679		103.85189	5.19058	103.85612		0.42		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	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,243.30000		1.24330	1,239.07000	1.23907	1,243.300	0.39		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	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,236.35000		1.23635	1,232.12000	1.23212	1,236.350	0.39		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	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,229.40000		1.22940	1,225.17000	1.22517	1,229.400	0.39		0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.06961		101.46691	5.08861	101.45855		0.32		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,468.80000		30.46880	30,460.44000	30.46044	30,468.800	0.34		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	0.34		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.53111		102.93220	4.72686	102.89716		0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	23.88000		0.02388	14.02000	0.01402	23.880	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	67.08000		0.06708	92.26000	0.09226	67.080	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	24.50000		0.02450	14.44000	0.01444	24.500	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	65.90000		0.06590	90.88000	0.09088	65.900	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	25.13000		0.02513	14.86000	0.01486	25.130	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	64.74000		0.06474	89.51000	0.08951	64.740	0.12		0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.33858		107.13747	6.34876	107.08102		6.69		0.00	0	5,051.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,613.88000		1.61388	1,590.21000	1.59021	1,613.880	6.76		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,053.16000		1.05316	1,085.94000	1.08594	1,053.160	6.76		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,645.76000		1.64576	1,621.70000	1.62170	1,645.760	6.76		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,029.95000		1.02995	1,062.34000	1.06234	1,029.950	6.76		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,677.98000		1.67798	1,653.52000	1.65352	1,677.980	6.77		0.00	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	1,007.12000		1.00712	1,039.11000	1.03911	1,007.120	6.77	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.38791		104.92148	6.40104	104.85119		6.89	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,350.29000		97.35029	97,280.00000	97.28000	97,350.290	7.21	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	7.21	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.43760		106.43665	6.45676	106.33794		6.64	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,112.38000		3.11238	3,058.35000	3.05835	3,112.380	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,821.07000		1.82107	1,865.75000	1.86575	1,821.070	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,142.98000		3.14298	3,088.62000	3.08862	3,142.980	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,800.91000		1.80091	1,845.26000	1.84526	1,800.910	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,173.71000		3.17371	3,119.02000	3.11902	3,173.710	6.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,780.92000		1.78092	1,824.94000	1.82494	1,780.920	6.72	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			6.48122		102.31507	6.48626	102.28398		7.97	0.00	0	15,418.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,026.09000		2.02609	2,016.63000	2.01663	2,026.090	8.03	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,052.29000		1.05229	1,073.92000	1.07392	1,052.290	8.03	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,063.32000		2.06332	2,053.63000	2.05363	2,063.320	8.04	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,028.57000		1.02857	1,049.97000	1.04997	1,028.570	8.04	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,100.88000		2.10088	2,090.96000	2.09096	2,100.880	8.04	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,005.24000		1.00524	1,026.41000	1.02641	1,005.240	8.04	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.52763		103.67179	6.53499	103.62766		8.23	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,627.32000		94.62732	94,583.19000	94.58319	94,627.320	8.62	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	8.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.57941		101.77255	6.59170	101.70117		8.17	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,202.54000		6.20254	6,151.79000	6.15179	6,202.540	8.63	0.00	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	1,023.26000		1.02326	1,043.89000	1.04389	1,023.260	8.63	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,501.61000		3.50161	3,465.56000	3.46556	3,501.610	8.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,287.07000		2.28707	2,322.40000	2.32240	2,287.070	8.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,535.07000		3.53507	3,498.79000	3.49879	3,535.070	8.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,263.30000		2.26330	2,298.40000	2.29840	2,263.300	8.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,568.67000		3.56867	3,532.17000	3.53217	3,568.670	8.31	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,239.72000		2.23972	2,274.60000	2.27460	2,239.720	8.31	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			8.20582		80.56679	8.24710	80.21125		17.00	0.00	0	8,814.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,667.56000		1.66756	1,546.08000	1.54608	1,667.560	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,566.88000		3.56688	3,800.94000	3.80094	3,566.880	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,701.32000		1.70132	1,577.98000	1.57798	1,701.320	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,511.11000		3.51111	3,743.31000	3.74331	3,511.110	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,735.51000		1.73551	1,610.30000	1.61030	1,735.510	16.89	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,455.92000		3.45592	3,686.25000	3.68625	3,455.920	16.89	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.27099		81.63514	8.31455	81.26498		18.05	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,686.03000		71.68603	71,315.87000	71.31587	71,686.030	18.77	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.34268		79.66924	8.39002	79.27289		20.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,895.02000		10.89502	10,598.06000	10.59806	10,895.020	20.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,025.93000		2.02593	2,125.32000	2.12532	2,025.930	20.88	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,369.47000		7.36947	7,128.11000	7.12811	7,369.470	20.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,743.78000		3.74378	3,898.77000	3.89877	3,743.780	20.29	0.00	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	7,416.30000		7.41630	7,174.05000	7.17405	7,416.300	20.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,712.53000		3.71253	3,866.63000	3.86663	3,712.530	20.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,463.23000		7.46323	7,220.09000	7.22009	7,463.230	20.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,681.50000		3.68150	3,834.71000	3.83471	3,681.500	20.31	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			164.37065		164.37065	164.37888	164.37888			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,230.65000		3.23065	3,238.88000	3.23888	3,230.650		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	3,220.65000		3.22065	3,228.88000	3.22888	3,220.650		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	3,210.65000		3.21065	3,218.88000	3.21888	3,210.650		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			128.64947		128.64947	128.66212	128.66212			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,959.47000		2.95947	2,972.12000	2.97212	2,959.470		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,949.47000		2.94947	2,962.12000	2.96212	2,949.470		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,939.47000		2.93947	2,952.12000	2.95212	2,939.470		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			134.83257		134.83257	134.84174	134.84174			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,742.57000		3.74257	3,751.74000	3.75174	3,742.570		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,732.57000		3.73257	3,741.74000	3.74174	3,732.570		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,722.57000		3.72257	3,731.74000	3.73174	3,722.570		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.90394		92.71547	7.94519	92.35009		15.29	0.00	0	10,514.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,302.00000		2.30200	2,147.92000	2.14792	2,302.000	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,872.56000		2.87256	3,083.86000	3.08386	2,872.560	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,343.32000		2.34332	2,187.25000	2.18725	2,343.320	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,824.31000		2.82431	3,033.62000	3.03362	2,824.310	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,385.08000		2.38508	2,227.02000	2.22702	2,385.080	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,776.62000		2.77662	2,983.94000	2.98394	2,776.620	15.23	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.96821		93.94484	8.01194	93.56327		15.71	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,329.82000		83.32982	82,948.25000	82.94825	83,329.820	16.28	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.04047		91.76385	8.08834	91.35298		16.62	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,768.00000		7.76800	7,506.66000	7.50666	7,768.000	17.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,208.81000		3.20881	3,358.34000	3.35834	3,208.810	17.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,818.79000		7.81879	7,556.49000	7.55649	7,818.790	17.03	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,179.74000		3.17974	3,328.31000	3.32831	3,179.740	17.03	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,869.68000		7.86968	7,606.44000	7.60644	7,869.680	17.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,150.89000		3.15089	3,298.52000	3.29852	3,150.890	17.04	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			8.23226		82.37481	8.27350	81.99800		17.82		0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,595.19000		73.59519	73,218.38000	73.21838	73,595.190	18.54		0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.54		0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.29460		83.46702	8.33805	83.07525		18.36		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	73,019.12000		73.01912	72,627.35000	72.62735	73,019.120	19.02		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	19.02		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			1.41890		1.41890	1.42820	1.42820		11.19		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,290.44160		0.12904	1,382.93870	0.13829	1,290.442	13.60		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	1.44160		0.00014	0.93870	0.00009	1.442	13.60		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,191.06040		0.11911	1,283.39650	0.12834	1,191.060	13.20		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	2.06040		0.00021	1.39650	0.00014	2.060	13.20		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,091.95280		0.10920	1,184.22120	0.11842	1,091.953	12.81		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	2.95280		0.00030	2.22120	0.00022	2.953	12.81		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.43090		1.43090	1.44020	1.44020		13.60		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	645.69680		0.06457	709.01710	0.07090	645.697	12.74		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	236.69680		0.02367	207.01710	0.02070	236.697	12.74		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	583.92690		0.05839	643.38040	0.06434	583.927	12.75		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	274.92690		0.02749	241.38040	0.02414	274.927	12.75		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	530.77500		0.05308	586.30660	0.05863	530.775	12.92		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	321.77500		0.03218	284.30660	0.02843	321.775	12.92		0.00	0	0.00
Total for Derivatives :												568,969,271.55	162,638	1 659 183.00	

i-Bonds

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On 28/03/2016	Spot Bond	99.94188	12.36762	99.94188	12.33701			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	108.85858	24.64553	108.85858	24.58642			0.00	0	6,375,000.00
AA04	On 22/03/2017	Spot Bond	100.00011	9.99138	100.00011	9.96663			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	111.70673	12.43121	111.70673	12.40077			0.00	0	11,900,000.00
AB010	On 21/11/2022	Spot Bond	100.63261	0.01975	100.63261	0.01970			0.00	0	667,000.00
AB011	On 21/11/2023	Spot Bond	100.64155	0.00804	100.64155	0.00802			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.54756	8.00000	46.53748			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	10.83810	101.73855	10.81350			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	26.48684	105.29362	26.42502			0.00	0	12,027,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	50.19262	105.62267	50.07517			0.00	0	9,886,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	9.53822	100.96284	9.51413			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	14.21402	111.66393	14.17922			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	61.89287	100.00003	61.69534			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	86.35773	215.58145	85.94515			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	31.57132	134.94825	31.47883			0.00	0	7,550,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.89822	269.82094	2.88465			0.00	0	200,000.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	23.76375	100.53123	23.70590			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	43.27196	100.25380	43.16456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.51522	100.10451	13.48172			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.72572	100.10764	8.70410			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	8.23772	100.11256	8.21730			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.30479	100.11573	8.28420			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	29.18101	113.03853	29.10888			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	23.43500	102.88112	23.37548			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	35.65199	106.71879	35.56786			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	30.30466	101.43096	30.22865			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	23.73935	100.69530	23.68020			0.00	0	15,500,000.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.69364	101.53927	11.66428			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.37567	101.47729	16.33458			0.00	0	2,500,000.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.86455	101.61005	9.83977			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	54.57876	104.93328	54.57875			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	70.81743	108.48706	70.64808			0.00	0	1,116,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	62.90900	101.57306	62.70550			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	54.43752	100.00000	54.43750			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC07	On 15/02/2013	Spot Bond	100.57314	52.58686	100.57314	52.58685			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	75.21127	100.00000	75.00000			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	86.38133	215.26681	85.96913			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	43.10388	133.33110	42.97874			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.85475	122.14204	22.79270			0.00	0	1,899,700.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.50971	113.35700	9.48534			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	4.90139	100.00000	4.88960		113,558,940,000,000.00	135,589,400	2,200,000,000.00	
ABLS2A	On 13/07/2016	Spot Bond	123.70523	17.18871	123.70523	17.14304			0.00	0	250,000.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.34289	102.18114	17.29910			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.32790	99.83242	11.29989			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.38649	99.82309	11.35834			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.94513	99.81405	11.91561			0.00	0	250,000.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.36822	106.48741	5.35521			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	22.37652	100.00000	22.32111			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.98879	165.75435	3.97525			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	13.49847	157.68318	13.45430			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.23257	170.05600	3.22140			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	141.53927	143.83197	140.99673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	172.68858	3.79371	172.68858	3.78044			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	86.36074	215.54135	85.94820			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	86.35730	215.58717	85.94471			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	95.99319	100.00000	95.75618			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.94700	71.58015	6.93673			0.00	0	2,900,000.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.94700	71.58015	6.93673			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	96.80558	100.36979	102.70353			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.62692	84.61000	12.60573			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.59012	92.57000	19.55498			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.40700	100.05362	11.37874			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.47228	95.34000	17.44026			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	32.73807	100.00000	32.67596			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.30387	94.00000	16.27429			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.27540	94.99000	15.24748			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	23.19335	89.20000	23.15219			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	30.61853	90.02000	30.56368			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.25856	101.37010	9.23534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond	101.21709	9.10778	101.21709	9.08498			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	29.27631	89.83000	29.22394			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	21.45222	136.93312	21.39084			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	24.75041	102.86000	24.70249			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	25.19361	96.69000	25.14605			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	24.21091	96.61000	24.16523			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	23.81792	96.38000	23.77307			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.67398	99.94804	9.65004			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	24.54691	121.81240	24.48249			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	76.11535	104.20000	75.95883			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.61836	101.30453	9.59426			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	21.53442	93.54000	21.49474			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	20.43820	92.85000	20.40073			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.03013	103.39542	2.02546			0.00	0	700,000.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.69520	149.61017	2.68695			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.33168	196.08295	2.32294			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.98614	95.40000	16.95474			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	71.59467	107.27000	71.44434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	94.09000	16.84560	94.09000	16.81443			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	7.29811	100.00000	7.24158			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.13709	100.00000	3.13104			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	13.65463	114.69202	13.62049			0.00	0	4,305,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	24.49447	105.76936	24.43708			0.00	0	3,942,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.81437	102.79126	9.79203			0.00	0	3,142,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.52113	101.48825	12.49277			0.00	0	8,224,400.00
ABS9	On 17/03/2016	Spot Bond	110.44192	18.55087	110.44192	18.50586			0.00	0	17,800,000.00
ABS11	On 11/06/2014	Spot Bond	125.04605	37.51634	125.04605	37.41319			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.49195	4.00000	121.46842			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.85975	274.59193	2.84620		1,365,655,504,662.00	4,973,400	2,427,400.00	
ABS13	On 31/01/2017	Spot Bond	123.88924	4.82471	123.88924	4.81146			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.54608	128.40915	2.53889			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	81.20479	99.53952	80.96471			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	98.83790	100.06620	98.58689			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	89.56937	100.07265	89.14053			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.64521	100.00000	25.58169			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	67.17205	100.53957	66.95668			0.00	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	88.91849	101.66199	88.70630			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	67.17205	100.53957	66.95668			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	85.28265	101.42690	85.08788			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	90.30848	102.82057	90.10553			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	27.00510	111.03772	26.93929			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	21.03034	100.83941	20.82582			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	21.23871	100.86237	21.10310			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	24.19044	101.18756	25.03271			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	62.41414	100.06785	62.21483			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	62.38661	100.06721	62.18739			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	20.82191	100.81643	20.54848			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.51384	54.43317	8.50370			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	46.44002	100.61624	46.32690			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	62.08515	99.86961	61.93159			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	19.90542	100.00000	19.86765			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.71457	100.00000	16.68286			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.71457	100.00000	16.68286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075	On 20/09/2013	Spot Bond	100.07583	62.75367	100.07583	62.55326			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	18.19937	100.07969	18.15427			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	19.08132	100.08857	19.03404			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	17.80618	100.07573	17.76206			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	18.07185	100.07841	18.02707			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	18.18874	100.07959	18.14367			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.17358	103.08180	10.15024			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.17358	103.08180	10.15024			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.22050	103.10163	10.19706			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	17.59362	100.07361	17.55003			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.22050	103.10163	10.19706			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.12663	103.06198	10.10341			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	28.89018	79.64238	28.84385			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	30.86916	100.07204	30.79267			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	63.59993	100.07100	63.44233			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	17.26136	99.94507	17.21864			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	63.59993	100.07100	63.44233			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.28817	100.07684	9.26516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096	On 20/06/2020	Spot Bond	100.07933	9.11007	100.07933	9.08750			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.06187	100.08039	9.03942			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.82897	100.07826	8.80709			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	63.31697	100.06560	63.16008			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.86042	100.07361	9.83599			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	85.77756	101.31884	85.50823			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.87338	110.28658	10.84400			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	43.30531	100.06728	43.19800			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	49.97763	105.71996	49.86060			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	56.97907	100.99526	56.83512			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.78370	101.18059	7.76422			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.73043	102.01291	7.71094			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.95271	100.00000	9.93383			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	57.55525	101.04786	57.41140			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.32592	100.00000	4.31629			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.55792	100.00000	5.54549			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.16463	72.59933	14.14346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127	On 20/09/2021	Spot Bond	127.83552	3.38204	127.83552	3.37282			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.51201	127.87043	3.50244			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.58021	100.07569	8.55895			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	37.12418	100.62321	37.03071			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	37.12418	100.62321	37.03071			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	57.55525	101.04786	57.41140			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	30.53497	100.51806	30.46065			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	30.95175	100.07299	30.87506			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	30.89669	100.07235	30.82013			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.33541	101.33418	8.31452			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.56955	100.41093	12.53831			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	8.32386	101.33457	8.30300			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.91233	103.90444	9.88944			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.95802	103.93140	9.93503			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	30.90145	100.22094	30.82478			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	12.63133	100.59173	12.59989			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	12.01872	99.93469	11.98897			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.61513	100.07603	8.59378			0.00	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	67.62741	100.93686	67.45855			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	43.07535	100.27790	42.96842			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	42.92307	100.06196	42.81672			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.81644	100.07446	10.78964			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	55.58327	100.76536	55.44313			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	22.08908	100.06587	22.03435			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.91806	100.06402	21.86375			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	22.25005	100.06760	22.19492			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.79369	100.07424	10.76694			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.39551	100.07047	10.36975			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	22.11927	100.06619	22.06447			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	22.22992	100.06739	22.17485			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	14.19325	102.65284	14.16080			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	17.08350	100.06844	17.04117			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	22.16957	100.06674	22.11463			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	45.33331	100.09530	45.22095			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	22.38786	100.18292	22.33233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL166		On 20/03/2014	Spot Bond	100.06691	43.04676	100.06691	42.94011		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	108.26890	10.86924	108.26890	10.84343		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	100.07386	10.75957	100.07386	10.73291		0.00	0	600,000.00
ACL169		On 20/06/2017	Spot Bond	103.66222	4.80028	103.66222	4.78888		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	100.06728	22.21987	100.06728	22.16481		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	100.06735	22.24003	100.06735	22.18493		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	100.07626	10.67946	100.07626	10.65300		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	100.07891	8.94311	100.07891	8.92095		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	100.07361	8.36309	100.07361	8.34236		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	100.07223	62.46371	100.07223	62.26425		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	100.07839	31.13416	100.07839	31.05701		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	100.07574	22.72195	100.07574	22.66564		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	100.08155	11.24826	100.08155	11.22039		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	100.07626	10.67946	100.07626	10.65300		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	100.07944	9.00111	100.07944	8.97880		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	100.07796	9.98622	100.07796	9.96148		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	100.07839	8.49598	100.07839	8.47493		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	100.07515	11.93203	100.07515	11.90245		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond	100.07965	8.72432	100.07965	8.70270			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.87556	100.08103	8.85356			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	62.11032	100.06425	61.91200			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	62.14709	100.06489	61.94865			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.90200	100.06989	16.86012			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	17.06142	100.07148	17.01915			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.82201	100.08134	8.80015			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.82201	100.08134	8.80015			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.87390	100.08737	11.84447			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.86001	100.07679	9.83558			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.78290	100.08652	11.75370			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.81702	100.08684	11.78774			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.87390	100.08737	11.84447			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.93563	85.50175	6.92201			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	9.01994	100.08315	8.99759			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	9.01994	100.08315	8.99759			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01750	100.00000	0.01746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01687	100.00000	0.01682			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	5.58564	100.00000	5.55577			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	96.38808	103.67806	96.14775			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.53612	100.00000	3.52727			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	30.69110	100.56844	30.61637			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	31.21867	100.63477	31.14261			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	31.57018	100.67892	31.49323			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	15.55806	101.20949	15.51912			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.26225	101.34649	16.22150			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	17.19909	101.52904	17.15593			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	12.04501	108.27946	12.01626			0.00	0	4,014,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	12.66723	124.59492	12.63357			0.00	0	600,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.94193	100.00000	31.86284			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	19.81637	115.64616	19.76648			0.00	0	8,934,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	30.53493	100.00000	30.45932			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.04140	100.00000	15.00793			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.49405	154.79211	4.47955			0.00	0	1,650,000.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	39.64334	129.92747	39.53386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG02	On 11/10/2013	Spot Bond	101.15622	88.73860	101.15622	88.52104				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.27915	99.92565	11.25124				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.97627	112.23984	12.94455				0.00	0	2,253,000.00
BAW12	On 17/04/2015	Spot Bond	101.18527	20.24395	101.18527	20.19328				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.32997	101.23711	9.30662				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	61.55080	100.00000	61.39838				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.00904	100.00000	8.98648				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	22.83686	114.82122	22.78000				0.00	0	1,500,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.24194	99.81750	10.21662				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	63.52044	100.11329	63.31752				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	68.97604	103.73691	68.81699				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	29.95510	99.83571	29.88104				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	34.96144	105.24488	34.88031				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	14.09083	111.52726	14.05655				0.00	0	868,000.00
BAW9	On 03/02/2014	Spot Bond	100.88946	56.53027	100.88946	56.38758				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	18.64942	104.32215	18.60146				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On 30/06/2013	Spot Bond	99.81811	86.27794	99.81811	85.88636			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	21.09672	102.00706	21.04354			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	21.08114	101.95171	21.02802			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.84082	99.81798	14.80413			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.99176	101.94160	20.93887			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.07261	104.59763	14.03634			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	20.30196	99.81335	20.25177			0.00	0	29,081,587.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	20.30196	99.81335	20.25177			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	17.14062	99.81340	17.09824			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.71679	101.35805	17.67238			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	18.63957	102.22265	18.59250			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	21.09672	102.00706	21.04354			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.95819	102.70168	17.91264			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.33267	102.35327	12.30149			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.51079	99.82359	14.47491			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.51215	99.81671	14.47627			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.51215	99.81671	14.47627			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	31.95216	99.82722	31.87315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA21	On 31/03/2013	Spot Bond	99.86832	96.57014	99.86832	96.33197				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.59878	97.82330	19.55119				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.58207	103.70924	13.54733				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.89499	99.79214	14.85817				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.83613	100.04409	12.80433				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.64929	99.77076	1.64521				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.47950	92.33087	12.45074				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	60.39799	99.87024	60.20545				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.73831	99.83486	18.69198				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.94103	99.06007	9.91662				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.67531	99.81958	0.67364				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	21.80845	104.16088	21.75244				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	19.87473	103.97505	19.82378				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	17.15504	106.00425	17.11030				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.73639	99.75847	14.69997				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.27790	99.75846	0.27722				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.88560	100.00000	6.87254				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1U	On	30/06/2035		Spot Bond	100.00000	21.20923	100.00000	21.15671			0.00	0	0.00
BAYD2U	On	30/06/2035		Spot Bond	100.00000	19.30279	100.00000	19.25499			0.00	0	0.00
BAYD3U	On	30/06/2035		Spot Bond	100.00000	11.91530	100.00000	11.88580			0.00	0	0.00
BAYD4U	On	30/06/2035		Spot Bond	100.00000	11.93224	100.00000	11.90237			0.00	0	0.00
BAYD5U	On	30/06/2035		Spot Bond	100.00000	14.40616	100.00000	14.37049			0.00	0	0.00
BAYD6U	On	30/06/2035		Spot Bond	100.00000	12.48270	100.00000	12.45179			0.00	0	0.00
BCJ01	On	10/03/2013		Spot Bond	100.20198	100.36547	100.20198	100.10360			0.00	0	0.00
BCP1	On	30/09/2014		Spot Bond	102.32067	32.15392	102.32067	32.07264			0.00	0	0.00
BCP2	On	30/09/2015		Spot Bond	102.37811	19.91813	102.37811	19.86776			0.00	0	0.00
BCP65U	On	15/02/2013		Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
BCP66U	On	07/03/2013		Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
BCP67U	On	24/04/2013		Spot Bond	100.00000	85.28037	100.00000	85.08159		2,600,000,000,000.00	26,000,000	0.00	
BCP68U	On	15/05/2013		Spot Bond	100.00000	81.29176	100.00000	100.00000		148,600,000,000,000.00	486,000,000	600,000,000.00	
BD0202	On	31/12/2018		Spot Bond	169.54509	2.12130	169.54509	2.11411			0.00	0	0.00
BD0205	On	28/04/2028		Spot Bond	150.32167	10.25792	150.32167	10.23215			0.00	0	0.00
BD0206	On	02/03/2028		Spot Bond	150.48996	11.85716	150.48996	11.82737			0.00	0	0.00
BD0302	On	18/04/2028		Spot Bond	105.72100	10.27972	105.72100	10.25578			0.00	0	0.00
BD310A	On	08/05/2014		Spot Bond	101.02420	39.05384	101.02420	38.95515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310B	On 03/07/2013	Spot Bond	101.68745	88.51211	101.68745	88.22522			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	54.67107	100.66680	54.53336			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	55.64677	100.64029	55.50663			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	88.36878	104.00756	88.07771			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	56.68993	100.90417	56.54683			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	96.60881	101.68177	96.36666			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.56472	100.33377	8.54345			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	30.62599	100.06919	30.55010			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	33.76886	100.00000	33.68430			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	74.53917	100.00000	74.39444			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.29707	101.11913	12.26632			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.34583	101.12772	12.31496			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.49211	101.15348	12.46086			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.97926	101.23934	12.94677			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.46579	101.32517	13.43205			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.82475	101.56516	14.78753			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.92206	100.00000	5.90740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.88848	100.93890	9.86378			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.23294	100.99127	10.20737			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.38047	101.01372	10.35453			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.42964	101.02120	10.40358			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.01917	101.11093	10.99162			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.80388	101.23048	11.77432			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.70648	100.00000	3.69731			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.70648	100.00000	3.69731			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.88602	100.10441	9.86151			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.51896	100.11338	10.49288			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.69156	100.11583	10.66505			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	14.66172	107.76177	14.62685			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.20934	100.12316	11.18155			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	12.12969	100.13609	12.09963			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.65873	100.00000	2.65214			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.65873	100.00000	2.65214			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	34.71084	110.26280	34.62673		3,318,910,280,000.00	30,100,000	36,136,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	7.93766	100.53667	7.91835		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On 02/08/2013	Spot Bond	96.69296	69.84182	96.69296	69.71284				0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	50.20544	99.18162	99.72901				0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	17.00488	100.49749	16.96351				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.88710	100.00000	7.86799				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	8.29108	100.60117	8.27089				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	17.02717	100.49926	16.98574				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	17.39481	100.52855	17.35248				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	18.06296	100.58172	18.01898				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	20.84275	100.80214	20.79190				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	16.16031	101.17004	16.12075				0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.10916	91.57365	100.10916	91.12432				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	89.13517	100.17136	88.84812				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	63.74140	100.07370	63.58346				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	81.74623	100.27042	81.57305				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.19329	100.00000	9.17052				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	34.51818	112.83919	34.43297				0.00	0	3,381,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	121.22515	18.17412	121.22515	18.12659			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.78828	101.55684	13.75367			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	38.67302	100.95576	38.57535			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	18.04036	108.79348	17.99712			0.00	0	8,384,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	16.20261	109.29382	16.16362			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.44319	101.38676	10.41671			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.41098	110.62195	11.38326			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	19.36450	100.52977	19.31577			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.60669	105.82127	13.57480			0.00	0	2,921,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	9.70947	100.81182	9.68578			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	10.74853	105.70562	10.72376			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.32163	100.97754	15.28294			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.61070	100.26196	11.58189			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.91983	123.26011	11.88843			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.62227	119.72199	11.59235			0.00	0	2,639,700.00
CCT03	On 15/03/2025	Spot Bond	123.54995	13.74714	123.54995	13.71066			0.00	0	27,135,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	16.22810	100.40002	16.18777			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	22.05305	107.22537	22.00081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR12	On 14/11/2014	Spot Bond	100.86678	27.64357	100.86678	27.57381			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	55.48215	101.10082	55.48214			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	43.83487	102.24997	43.72414			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	27.58483	102.59156	27.51494			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	24.83030	100.41408	24.76858			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	102.82790	100.11325	102.56664			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	47.69103	100.18762	47.57274			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	89.56930	100.07319	89.14047			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	95.99319	100.00000	95.75618			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	95.99319	100.00000	95.75618			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	95.99319	100.00000	95.75618			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	95.99319	100.00000	95.75618			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	89.56930	100.07319	89.14047			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	89.56930	100.07319	89.14047			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	67.14821	100.53672	66.93292			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	89.59087	100.07373	89.16193			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	89.37519	100.06833	88.94731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120	On 20/06/2013	Spot Bond	100.06400	89.20265	100.06400	88.77561			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	101.88186	100.60353	101.33673			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	23.89171	101.15466	24.63487			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	89.18289	99.83222	88.89654			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	23.77550	101.14186	24.48011			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	62.40939	100.06829	62.21011			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	62.24880	100.06451	62.05003			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.38953	101.20948	25.29786			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	67.76159	100.61649	67.54890			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	67.75929	100.58787	67.54667			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	67.57567	100.59448	67.35890			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	89.63400	100.07482	89.20485			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	89.48304	100.07103	89.05462			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	62.56998	100.07206	62.37018			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	72.00614	106.64650	71.83632			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	97.56159	103.71200	97.32418			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	69.41344	104.51633	69.25239			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	77.15329	100.85780	69.20144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154	On 20/03/2014	Spot Bond	100.09542	45.29408	100.09542	45.18182			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	64.35913	100.79729	64.19861			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	64.35913	100.79729	64.19861			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	89.18690	101.28023	88.97424			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	27.15904	100.83563	27.09053			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.44396	100.00000	18.39829			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.24142	100.00000	18.19625			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	43.16548	100.00000	43.05740			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	43.16548	100.00000	43.05740			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	43.16548	100.00000	43.05740			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	43.16548	100.00000	43.05740			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	43.16548	100.00000	43.05740			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	43.16548	100.00000	43.05740			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	17.75290	100.07575	17.70891			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	43.16548	100.00000	43.05740			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	96.12923	100.04314	95.89178			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	96.72578	100.23356	96.48645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On 31/03/2013	Spot Bond	100.08420	96.34223	100.08420	96.10416			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	96.34472	100.05746	96.10670			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	42.20419	100.00000	42.09968			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.80770	100.06980	13.77348			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	16.63808	100.15069	16.59682			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.43353	99.78582	11.40799			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	16.63808	100.15069	16.59682			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.95825	101.41261	12.92575			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	49.58069	100.22617	49.45766			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	50.75228	100.17009	50.62641			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.20062	108.36668	7.18369			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	13.23174	99.52839	13.19982			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.77630	108.34841	2.76950			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	12.86959	102.60151	12.84019			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	50.99762	100.25498	50.87105			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	16.63808	100.15069	16.59682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	100.15069	16.63808	100.15069	16.59682			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.83164	107.96614	4.81973			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.84998	107.75628	8.82820			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	16.02332	100.11142	15.98359			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	98.65572	100.00002	98.40785			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	99.16264	100.07054	98.91079			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	90.07829	100.08593	89.64697			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	65.35968	100.10498	65.19768			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	28.15298	101.25895	28.08248			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	28.22492	101.27689	28.15423			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.93653	105.79026	14.90173			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	28.77672	101.32709	28.69561			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	28.33797	101.30689	28.26697			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.82168	101.18509	10.79460			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.81980	101.19643	10.79272			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.94954	105.99233	14.91464			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.94954	105.99233	14.91464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	107.65143	47.95013	107.65143	47.82332			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	48.37916	110.88445	48.24782			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.52233	104.90153	13.49103			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.49940	100.07790	12.46843			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.46472	100.08711	13.43135			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	91.70131	100.16277	91.24893			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	91.71903	100.16385	91.26656			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	27.89008	101.18605	27.82028			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	27.89008	101.18605	27.82028			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	51.14205	100.17539	51.01521			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	89.47296	101.40617	89.25938			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	89.47296	101.40617	89.25938			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	17.47118	100.16285	17.42786			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.90128	100.71861	9.87632			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	52.79583	100.63163	52.79581			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.26571	100.07925	11.23779			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.90410	100.51081	21.85079			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	9.51470	100.54638	9.49153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	103.07581	9.60389	103.07581	103.07581	9.58223			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	9.60389	103.07581	103.07581	9.58223			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.85081	100.51075	100.51075	21.79763			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.86674	100.51227	100.51227	21.81352			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	13.75823	99.62826	99.62826	13.72501			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	13.47806	100.86363	100.86363	13.44515			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	22.32613	100.17567	100.17567	22.27075			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	13.21384	100.84631	100.84631	13.18158			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.84682	99.94994	99.94994	21.79275			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.84682	99.94994	99.94994	21.79275			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.84682	99.94994	99.94994	21.79275			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	21.84682	99.94994	99.94994	21.79275			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.84682	99.94994	99.94994	21.79275			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	22.02636	99.94850	99.94850	21.97184			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.37242	99.94597	99.94597	10.34674			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.37242	99.94597	99.94597	10.34674			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.37242	99.94597	99.94597	10.34674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN259	On 26/03/2017	Spot Bond	99.94597	10.37242	99.94597	10.34674			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.37242	99.94597	10.34674			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.42866	99.94556	10.40285			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.90414	110.57517	12.87280			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	45.10694	100.09271	44.99514			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	36.99995	100.59304	36.90680			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	92.73323	99.85267	92.50570			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	43.40942	100.09928	43.30183			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	43.40942	100.09928	43.30183			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.39921	101.01926	9.37546			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.44299	100.09028	12.41215			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	12.77448	100.79299	12.74331			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	14.14881	100.10632	14.11374			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.50873	100.07520	10.48270			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.45185	100.07467	10.42595			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.50920	100.07203	10.48316			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.14124	100.58176	9.11899			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.48870	100.62464	10.46315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond	100.62450	10.46317	100.62450	10.43769				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.48644	100.07182	10.46047				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	25.33703	100.10367	25.27423				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.87456	100.32695	10.84755				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	22.11949	100.05044	22.06469				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.77290	99.94992	21.71902				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	17.11444	100.07255	17.07202				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.53257	100.08473	11.50399				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.53257	100.08473	11.50399				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.53257	100.08473	11.50399				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.53257	100.08473	11.50399				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.14538	100.79550	9.12232				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	8.42181	100.46527	8.40087				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.66644	99.93367	11.63757				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.66644	99.93367	11.63757				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.55395	99.93449	11.52535				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.42529	99.84728	11.39703				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN294	On 26/06/2017	Spot Bond	99.93449	11.55395	99.93449	11.52535			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.50943	99.84633	11.48096			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.67527	100.08705	1.67112			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.42529	99.84728	11.39703			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.45360	99.84728	11.42529			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.50943	99.84633	11.48096			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.23151	100.00000	6.21607			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.34645	100.00000	6.33073			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.67535	100.08579	1.67120			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.68062	100.00000	1.67646			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.68062	100.00000	1.67646			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.68062	100.00000	1.67646			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.95846	100.00000	0.95540			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.95846	100.00000	0.95540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN312	On 20/03/2018	Spot Bond	100.00000	0.92554	100.00000	100.00000	0.92143			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	20.00734	100.00000	100.00000	19.96258			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	20.00734	100.00000	100.00000	19.96258			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.71309	35.42491	35.42491	0.71246			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	88.16562	156.72722	156.72722	87.84253			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	101.54084	100.26956	100.26956	101.27364			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	101.49292	100.26726	100.26726	101.22585			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	153.90792	100.00000	100.00000	153.49094			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	137.20749	156.52494	156.52494	136.69366			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	101.44498	100.26496	100.26496	101.17805			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	96.60094	154.89181	154.89181	96.21707			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	86.49646	100.90305	100.90305	86.29610			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	86.49646	100.90305	100.90305	86.29610			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.97285	164.96027	164.96027	4.95381			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	91.34999	98.96405	98.96405	91.14182			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	91.36830	98.95402	98.95402	91.16011			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	101.49292	100.26726	100.26726	101.22585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59	On 07/03/2013	Spot Bond	100.26726	101.49292	100.26726	101.22585	0.00	0	0.00			
CLN61	On 02/03/2028	Spot Bond	100.00000	15.68757	100.00000	15.64872	0.00	0	0.00			
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00051	100.00000	0.00051	0.00	0	0.00			
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00051	100.00000	0.00051	0.00	0	0.00			
CLN78	On 19/04/2013	Spot Bond	102.57148	94.20543	102.57148	93.97835	0.00	0	0.00			
CLN81	On 18/04/2028	Spot Bond	127.81539	8.91998	127.81539	8.89580	0.00	0	0.00			
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00009	0.00	0	0.00			
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00010	150.48996	0.00010	0.00	0	0.00			
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.81652	80.28000	20.78294	0.00	0	0.00			
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.86846	80.11138	20.83485	0.00	0	0.00			
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.52918	101.51920	11.50024	0.00	0	0.00			
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.52918	101.51920	11.50024	0.00	0	0.00			
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.66788	100.07895	12.63649	0.00	0	0.00			
CLNF06	On 20/12/2016	Spot Bond	100.07296	12.03923	100.07296	12.00941	0.00	0	0.00			
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.79370	100.07419	10.76695	0.00	0	0.00			
CLNF08	On 10/07/2013	Spot Bond	101.51807	86.53790	101.51807	86.26401	0.00	0	0.00			
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.90698	100.07839	10.87996	0.00	0	0.00			
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.64226	101.17107	9.61813	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.92266	100.00000	0.91846				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	19.39573	112.14249	19.34809				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	92.72865	102.77374	92.50846				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.32056	104.83082	11.29437				0.00	0	59,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	12.12930	123.34967	12.09733				0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	19.54405	109.68398	19.49715				0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.56560	116.79754	13.53116				0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	99.99963	5.86800	99.99963				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	30.37666	100.46415	30.30195				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.24061	100.49279	9.21812				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	21.76182	100.39083	23.34768				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	19.69364	100.94063	19.64391				0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	98.64338	100.39538	98.37646				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	95.79053	100.24848	95.53917				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	94.92247	100.00000	94.68925				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	94.39848	101.22658	94.16457				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	100.00000	14.78531	100.00000	14.74870			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	102.01721	6.86000	101.97878			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	86.50036	100.00000	86.30105			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	43.42859	102.15380	43.31898			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	24.28275	102.26580	24.22139			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	62.08230	102.03232	61.92578			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	72.88372	105.76710	72.71577			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	17.39209	127.91650	17.34492			0.00	0	15,000,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.52689	116.63462	8.50526		1,621,337,852.62		13,901	47,945,901.00
DV23	On 27/02/2023	Spot Bond	119.62218	13.13112	119.62218	13.09770		1,703,419,843.20		14,240	105,880,540.00
E170	On 01/08/2020	Spot Bond	146.45461	9.79049	146.45461	9.76081			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	17.31143	104.01633	17.26703			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	25.52054	100.57434	25.45702			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	10.39532	100.62205	10.36944			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.23302	100.65378	4.22248			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.72283	100.68546	1.71854			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	12.20816	128.03785	12.17501			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.67500	117.76693	1.67500	117.75153			0.00	0	40,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	104.49020	2.29720	104.49020	2.29167			0.00	0	333,000,000.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.64737	117.22671	9.62281			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	13.81306	117.96601	13.77772			0.00	0	500,000.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.00645	108.44717	11.97774			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	18.90203	100.61804	18.85443			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	55.57956	100.74391	55.43945			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	49.86285	100.55022	49.86283			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386		40,000,000,000,000.00	400,000,000	400,000,000.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000	39.07520	100.00000	38.97843			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	99.99578	100.00000	99.73672			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	40.81963	100.00000	40.67973			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	87.39198	100.00000	87.18874			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	83.48704	100.00000	83.30151			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	28.80103	124.62183	28.72162			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	25.58541	105.65441	25.52553			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	19.04461	106.40064	18.99477			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.32507	101.27791	10.29921			0.00	0	200,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A8	On 17/11/2014	Spot Bond			100.72291	26.92285	100.72291	26.85500			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond			100.66122	37.47474	100.66122	37.38035			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond			100.64003	0.00108	100.64003	0.00108			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond			100.73714	37.98816	100.73714	37.89241			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond			100.71039	0.00107	100.71039	0.00107			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond			100.58516	77.07178	100.58516	76.85311			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond			100.60896	37.12156	100.60896	37.02810			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond			100.62801	19.08163	100.62801	19.03358			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond			100.58802	77.07880	100.58802	76.86010			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond			100.58833	0.00108	100.58833	0.00108			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond			100.61654	0.00108	100.61654	0.00108			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond			107.62781	21.44471	107.62781	21.39404			0.00	0	16,000,000.00
ES18	On 20/04/2018	Spot Bond			115.04070	11.77471	115.04070	11.74535			1,719,053,180.10	14,943	266,006,000.00
ES23	On 25/01/2023	Spot Bond			123.79417	8.66322	123.79417	8.64018			2,177,168,067.79	17,587	261,551,587.00
ES26	On 02/04/2026	Spot Bond			101.89369	10.60082	101.89369	10.57686			2,498,637,066.18	24,522	46,845,522.00
ES33	On 15/09/2033	Spot Bond			8.71500	91.73568	8.75500	91.36939			871,755,959,550.00	100,029,370	921,673,370.00
FIFB01	On 24/08/2015	Spot Bond			100.52379	16.48765	100.52379	16.44752			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond			101.23849	59.67864	101.23849	59.52921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC04	On 14/03/2013	Spot Bond	100.14918	94.30725	100.14918	94.06385				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.70702	100.00000	10.68020				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.41934	100.00000	10.39325				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	77.66583	100.72700	77.44195				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	77.72420	100.75346	77.50011				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	77.91094	100.83807	77.68618				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	78.01595	100.88562	77.79081				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	36.25664	106.83968	36.17101				0.00	0	14,455,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.28404	102.29365	10.26072				0.00	0	300,000.00
FRB08	On 10/06/2016	Spot Bond	100.22508	13.10645	100.22508	13.07393				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.46734	100.22502	9.44384				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.84338	101.16350	10.81625				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01822	101.09860	0.01817				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.19922	109.77327	13.16752				0.00	0	420,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.28166	98.22086	10.25661				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	57.42858	100.00000	57.29521				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	86.34827	215.70757	85.93554				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On 07/07/2013	Spot Bond	105.50847	74.47074	105.50847	74.31686			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.59647	127.58470	2.58919			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.86741	273.62971	2.85386			0.00	0	600,000.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.69070	149.98730	2.68245			0.00	0	5,600,000.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.30024	199.45863	2.29152			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	24.70183	121.07209	24.63731			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.05199	100.00000	29.98474			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.05199	100.00000	29.98474			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.72098	52.69690	3.71667			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.50834	33.20196	3.50559			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.78021	31.98407	3.77734			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	55.53926	100.00000	55.25831			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	43.53666	100.55103	43.43935			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	87.15152	101.09338	86.94888			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	13.07331	100.83125	13.04141			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	47.78971	100.12935	47.67123			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	44.12433	100.07866	44.01499			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	12.77196	100.80714	12.74079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC106	On 24/02/2017	Spot Bond	100.80714	12.77196	100.80714	12.74079			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	11.40943	100.52930	11.38104			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	12.59296	100.79281	12.56223			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.44307	100.08975	12.41224			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	100.00492	100.50743	99.47878			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	17.11574	100.15766	17.07329			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.96434	100.07580	10.93717			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.89711	100.08460	11.86763			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	45.64439	100.10209	45.53126			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.59482	98.00000	9.73121			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.30206	100.00000	9.43035			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.94912	100.15523	16.90709			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.87390	100.08737	11.84447			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	14.03475	100.10732	13.99996			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	15.00123	100.11620	14.96405			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.38477	100.08283	11.35655			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.36422	102.36455	12.33296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC123	On 20/06/2017	Spot Bond	100.12857	16.35410	100.12857	16.31355			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.70328	100.08579	11.67427			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.15136	100.00000	7.22862			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.56712	100.10168	12.53596			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.75727	100.12161	14.72069			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.48899	100.09179	11.46052			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.17718	100.09811	12.14699			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	14.08080	100.11547	14.04590			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	13.15199	100.10701	13.11939			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.64262	100.12057	14.60632			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.46806	100.12805	15.42972			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	14.04640	100.11516	14.01158			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.64508	100.11151	13.61125			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	12.34921	100.09968	12.31860			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	12.14277	100.09779	12.11267			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.94071	100.12327	14.90367			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.76874	100.12172	14.73212			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.29865	100.11745	14.26321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC141	On 20/09/2017	Spot Bond	100.12348	14.96363	100.12348	14.92654			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.86530	100.10439	12.83341			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.53487	100.09221	11.50628			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.88296	100.07700	9.85848			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.61710	100.12940	15.57837			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	32.33620	100.09221	32.25606			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	20.35549	100.10419	20.30504			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	11.92591	100.72629	11.89683			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	19.85615	100.09926	19.80694			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.80074	100.08547	10.77397			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.33309	98.00000	1.43832			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.91546	100.08652	10.88841			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	10.00917	100.07817	9.98436			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.31892	100.08103	10.29335			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.35841	100.10890	13.32529			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	57.46653	100.20368	57.28281			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	39.00465	100.21459	38.90788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC159	On 30/09/2013	Spot Bond	100.20368	60.02614	100.20368	59.83423			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	38.91335	100.19795	38.81681			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.67574	100.07944	1.67159			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.68690	100.38297	0.68519			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.92829	100.00000	0.92426			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	51.77445	100.00000	51.48642			0.00	0	40,000,000.00
FRC165	On 30/09/2013	Spot Bond	100.00000	51.77445	100.00000	51.48642			0.00	0	10,000,000.00
FRC17	On 03/06/2014	Spot Bond	100.57737	43.94631	100.57737	43.84806			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	40.32682	101.33365	40.22577			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	23.67857	100.08266	23.61989			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	18.44377	100.08218	18.39806			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	58.28988	101.28616	58.14388			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.73831	98.45245	10.71208			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	46.43277	115.36525	46.43276			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	85.99539	101.29693	85.72458			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	43.42233	100.06887	43.31473			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.75870	101.11641	9.73429			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.38280	115.36587	5.36927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	100.08387	13.18422	100.08387	13.15154				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.28524	100.08483	13.25231				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.12325	115.54905	4.11287				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	30.11663	113.64754	30.05405				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.78348	115.36587	3.77398				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.48172	117.71276	5.46771				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.87714	118.00209	9.85608				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.78080	101.27177	10.75379				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.39951	100.00000	20.34900				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	20.03629	100.20020	19.98659				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	18.24862	100.17418	18.20337				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.40350	4.73000	108.38039				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	18.47074	100.17741	18.42493				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.88207	100.07144	11.85263				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	13.11687	100.08326	13.08436				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	34.34640	100.11237	34.26126				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.77790	100.09907	14.74128				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	100.09502	14.35145	100.09502	14.31589			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	98.28089	100.06298	98.03130			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	98.29003	100.06521	98.04040			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	98.32753	100.06023	98.07782			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	98.42032	100.06131	98.17038			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.45348	100.08049	11.42510			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	17.36011	100.16123	17.31705			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.44211	100.08038	11.41375			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	25.56845	97.80179	25.50638			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.92656	100.16949	17.88209			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	13.14862	100.83728	13.11653			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	80.48535	99.94942	80.24803			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	81.39210	101.49845	81.14917			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	80.60214	99.46188	80.36539			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	81.09044	103.49133	80.84471			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	80.98806	97.69123	80.75353			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	80.47288	100.87998	80.23384			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	80.72370	101.02852	80.48366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On 02/08/2013	Spot Bond	101.21079	81.03168	101.21079	80.79038			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	81.22497	101.32512	80.98287			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.75863	144.28965	18.70083			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	66.00298	100.90946	65.79067		2,018,189,200,000.00	20,000,000	5,000,000.00	
FRJ14	On 20/07/2014	Spot Bond	103.60434	39.42507	103.60434	39.32430			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	20.54574	101.69223	20.49409			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	15.16305	103.43851	15.12435			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.35806	102.25429	9.33442			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	9.08248	101.76484	9.06014			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.19568	100.00000	14.16874			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.96669	261.70847	2.95309			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.86932	273.38978	2.85577			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.01048	256.75899	2.99685			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.36329	123.65104	2.35702			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.21859	101.04016	7.20056			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.61163	123.78317	2.60447			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.01312	101.29456	12.98052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	101.45459	11.12215	101.45459	11.09426			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	80.85345	101.10626	80.61288			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.09374	100.92257	7.07583			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	63.22051	100.00005	63.06396			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.27470	98.38735	2.26948			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	95.10396	101.21006	94.86598			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	97.98633	100.00000	97.73889			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	97.34346	100.42877	99.50389			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.77793	100.00000	0.77598			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.82181	104.97509	13.78606			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	96.13524	100.28475	95.63580			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	94.17469	100.19981	93.69577			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.80643	100.80772	6.78927			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.24204	101.07593	18.19643			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.49306	100.44759	9.46947			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	43.44484	100.17395	43.33710			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.49601	100.76967	16.45487			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	39.12397	100.98200	39.02624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS78	On 08/08/2013	Spot Bond	100.85889	78.88268	100.85889	78.65251				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.32051	102.64440	13.28675				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	57.13837	100.85054	56.99580				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.77547	108.09035	2.76865				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.72625	101.11747	1.72203				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	60.70785	100.16642	60.55730				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	36.80218	107.16699	36.71503				0.00	0	46,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	27.25308	108.33117	27.18799				0.00	0	1,234,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	15.20347	107.16932	15.16748				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	13.12962	109.08100	13.09808				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	13.16975	117.62764	13.13631				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.69458	108.91524	10.66892				0.00	0	1,514,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.89917	118.59653	10.87132				0.00	0	500,000.00
FRX31	On 21/02/2031	Spot Bond	109.40010	13.40191	109.40010	13.37018				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.92334	86.57971	11.89980				0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.55106	100.55204	16.50987				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.94560	101.32185	15.90565				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond	101.40666	21.00730	101.40666	20.95463				0.00	0	958,000.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.62655	107.64302	14.59199				0.00	0	560,000.00
GFC2	On 27/02/2013	Spot Bond	100.00000	107.14516	100.00000	106.85790				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
GPT12	On 28/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	97.84728	100.37860	97.58469				0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005				0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	50.19047	99.24126	50.19045				0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	92.95762	98.75737	92.72440				0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			37,153,000,000,000.00	371,530,000	371,530,000.00	
GRB90	On 26/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005				0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.83727	101.20169	7.81765				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.73495	101.57032	9.71051			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	7.96793	100.58455	7.94810			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.12318	100.59878	8.10295			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.42319	100.62628	8.40221			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.20494	100.00000	2.19925			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.79543	100.66039	8.77352			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.31206	100.70773	9.28886			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	31.45372	100.25900	31.37564			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	11.56096	101.08226	11.53173			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	15.61505	101.25499	15.57595			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.68210	100.11004	11.65314			0.00	0	500,000.00
GRT05	On 25/01/2015	Spot Bond	101.64234	27.25141	101.64234	27.18294			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	9.47558	100.23736	9.45206			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.02985	99.99999	12.00006			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	20.25999	101.18024	20.20929			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.37475	100.20054	9.35149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC03	On 17/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/03/2013	Spot Bond	101.50868	52.45770	101.50868	52.45768			0.00	0	0.00
HMS1B3	On 19/03/2013	Spot Bond	101.50868	52.45770	101.50868	52.45768			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00038	100.00000	50.00037			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	78.31877	100.00000	78.16670			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	83.93379	101.18125	83.67621			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	20.48707	101.21718	20.43578			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	20.69184	107.10005	20.63736			0.00	0	0.00
HMS1C2	On 19/03/2013	Spot Bond	101.59173	52.58490	101.59173	52.58489			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	83.99558	101.22625	83.73771			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	20.79441	101.28016	20.74233			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	18.53442	117.06290	18.48163			0.00	0	0.00
HMS1D2	On 19/03/2013	Spot Bond	101.69896	52.74931	101.69896	52.74930			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	84.10677	101.30724	83.84839			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	21.18922	101.36111	21.13612			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	19.40908	114.94363	19.35469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E2	On 19/03/2013	Spot Bond	102.07916	53.33050	102.07916	53.33049				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	84.25497	101.41519	83.99592				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	21.67123	101.46001	21.61687				0.00	0	0.00
HMS1F2	On 19/03/2013	Spot Bond	102.24978	53.68700	102.24978	53.68699				0.00	0	0.00
HMS1G2	On 19/03/2013	Spot Bond	102.77072	54.53542	102.77072	54.53541				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.60620	120.49879	8.58380				0.00	0	31,700,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.82552	278.97229	2.81200				0.00	0	94,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.82174	279.46415	2.80822				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.84317	109.78196	8.82182				0.00	0	29,100,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.81977	110.08516	8.79843				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.16000	112.71645	1.15000	112.82375			697,160,000,000.00	601,000,000	583,500,000.00	
I2038	On 31/01/2038	Spot Bond	1.84000	111.52333	1.83000	111.72355			1,050,272,000,000.00	570,800,000	341,300,000.00	
I2050	On 31/12/2050	Spot Bond	1.95000	118.34634	1.93000	118.93150			975,000,000,000.00	500,000,000	384,500,000.00	
IBC01	On 16/03/2015	Spot Bond	94.50000	25.30249	94.50000	25.25642				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	28.55137	111.10415	28.48177				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	101.06559	100.38955	100.80280				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	22.66026	101.98179	22.60316				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14		On 28/06/2015	Spot Bond	100.56090	21.97699	100.56090	21.92229		0.00	0	0.00
IBL15		On 28/06/2013	Spot Bond	99.93156	86.08440	99.93156	85.68793		0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	100.23834	64.74295	100.23834	64.58229		0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	100.38793	43.61556	100.38793	43.50717		0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	104.99431	49.40454	104.99431	49.28950		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	110.23108	18.86004	110.23108	18.81435		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	114.54738	13.88004	114.54738	13.84536		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	103.99743	45.40631	103.99743	45.30197		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	101.06758	39.40394	101.06758	39.30543		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.58995	36.89997	100.58995	36.80708		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	111.22906	30.21445	111.22906	30.13816		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	108.02289	12.20693	108.02289	12.17783		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	100.81617	26.62902	100.81617	26.56184		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	100.86946	10.04961	100.86946	10.02425		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	123.12082	3.55076	123.12082	3.54136		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	127.68743	2.28873	127.68743	2.28250		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	99.85267	21.32761	99.85267	21.27487		1,997,053,400,000.00	20,000,000	25,000,000.00
IBL38		On 02/04/2017	Spot Bond	99.84531	9.81533	99.84531	9.79105		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond	108.72274	12.37040	108.72274	12.34093				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	22.21372	100.33316	22.15855				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	10.28882	100.11008	10.26331				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	14.26785	100.65809	8.55239				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.68795	102.66026	9.66592				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.24722	99.50921	8.22885				0.00	0	19,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	89.80813	100.00000	89.60586				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00148	100.00000	0.00148				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	22.83207	100.89947	22.78088				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	22.83207	100.89947	22.78088				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.81580	101.97863	8.79576				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.65835	100.89947	8.63894				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.63921	100.90751	15.60016				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.40735	100.84756	15.36891				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.63279	99.83295	15.59414				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	20.91016	114.58662	20.85818				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	30.56401	99.86601	30.48841				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	99.86601	30.56401	99.86601	30.48841			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.62514	100.72296	9.60089			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.63462	100.00000	8.61324			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	82.57813	101.81841	82.32651			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	79.29874	101.39919	79.06504			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	77.72917	101.19088	77.50508			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	28.70380	103.56174	28.63771			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	66.25550	100.41740	66.04789			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	54.55751	100.58388	54.42018			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	88.17515	101.41671	87.97741			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.92143	101.24311	16.87858			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	50.22723	99.09525	50.22722			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	98.39876	98.99412	98.13685			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	96.59778	98.88812	96.34564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND311	On 12/03/2013	Spot Bond	98.78695	94.86497	98.78695	94.62203			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	93.19659	98.68599	92.96235			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.58526	100,000.00000	0.57603			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND328	On 04/05/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	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	60.45664	100.00000	60.34194			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	80.57868	100.81810	80.33874			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	80.50847	100.00000	80.28169			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	83.45045	100.70818	83.26560			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	17.92513	101.98370	17.87995			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	17.70687	106.31357	17.66056			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	17.02725	104.39662	16.98344			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.59614	99.99991	9.57238			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	103.55530	100.00000	103.27841			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	34.03340	100.36848	33.94884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	100.00021	11.18234	100.00021	11.15465			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	98.52666	100.00000	98.27532			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.49075	6.50000	102.47274			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	92.29473	101.36114	92.06577			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	90.05806	101.10456	89.84000			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.58952	100.08473	11.56081			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	28.99210	101.44140	28.91938			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	101.21506	100.25042	100.94876			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	94.81635	100.25042	94.33148			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	98.26902	100.08567	98.01813			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	98.06561	100.07206	97.81591			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	103.09679	100.37849	102.82012			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	98.42665	100.38408	97.91480			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	66.01957	100.38408	65.81276			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	103.10656	100.37919	102.82985			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	16.45481	100.00000	16.41495			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.53108	100.00000	10.50557			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	90.97239	100.27920	90.54219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING185	On 18/06/2013	Spot Bond	100.08647	87.36911	100.08647	86.94672	0.00	0	0.00			
ING187	On 01/07/2013	Spot Bond	100.00000	88.55790	100.00000	88.27037	0.00	0	0.00			
ING188	On 01/07/2013	Spot Bond	100.00000	86.08673	100.00000	85.75562	0.00	0	0.00			
ING190	On 24/04/2013	Spot Bond	100.00000	87.55352	100.00000	87.34944	0.00	0	0.00			
ING32	On 30/04/2013	Spot Bond	100.90615	86.51283	100.90615	86.31243	0.00	0	0.00			
ING33	On 31/10/2013	Spot Bond	100.92542	56.64249	100.92542	56.49947	0.00	0	0.00			
ING34	On 31/10/2013	Spot Bond	100.92542	56.64249	100.92542	56.49947	0.00	0	0.00			
ING46	On 16/10/2013	Spot Bond	101.29332	59.08813	101.29332	58.94012	0.00	0	0.00			
ING60U	On 28/02/2014	Spot Bond	100.00000	50.06290	100.00000	49.93893	0.00	0	0.00			
ING89	On 31/12/2014	Spot Bond	102.06095	31.18540	102.06095	31.10674	0.00	0	0.00			
INJ02	On 30/04/2015	Spot Bond	101.68471	23.98986	101.68471	23.92888	0.00	0	0.00			
IPB3	On 04/12/2013	Spot Bond	100.42003	66.52387	100.42003	66.35852	0.00	0	0.00			
IPF01	On 13/04/2015	Spot Bond	101.24581	20.55330	101.24581	20.50184	0.00	0	0.00			
IPF02	On 13/04/2016	Spot Bond	101.27443	12.66947	101.27443	12.63774	0.00	0	0.00			
IPF03	On 13/04/2017	Spot Bond	101.29354	9.52253	101.29354	9.49868	0.00	0	0.00			
IPF06	On 13/04/2017	Spot Bond	107.00679	13.80293	107.00679	13.77046	0.00	0	0.00			
IPL4	On 29/03/2014	Spot Bond	105.51634	47.93332	105.51634	47.82125	0.00	0	33,000.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	100.55058	17.10024	100.55058	17.05769			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.09902	111.16948	14.06462			0.00	0	15,706,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	33.76525	100.64446	33.68298			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	23.48614	100.00026	23.42798			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	23.57788	106.83400	23.52250			0.00	0	2,971,000.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.60613	100.08056	10.57985			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.52119	100.38986	9.49752			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.49834	117.02647	2.49200			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.12999	129.51692	3.12115			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	66.01305	100.38643	65.80400			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.64448	99.81973	8.62311			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.27946	101.53934	8.25867			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.18922	101.19270	8.16872			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.28385	100.25130	0.28314			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.68921	99.94061	8.66770			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	58.39178	100.95973	58.24594			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.31446	92.45654	2.30942			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.24281	95.34778	2.23779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03E	On 18/11/2013	Spot Bond	100.52241	54.02669	100.52241	53.89077				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	99.72556	103.46133	99.47167			12,415,359,600,000.00	120,000,000	40,000,000.00	
IV07	On 31/03/2013	Spot Bond	99.88087	96.25271	99.88087	96.01531				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	16.62224	114.89453	16.58061				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.00962	101.30356	9.98427				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.09677	129.51692	3.08803				0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004				0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577				0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	99.72932	99.06633	99.46010				0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	97.87695	98.96527	97.61789				0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	96.09591	98.85919	95.84644				0.00	0	2,000,000.00
IVA311	On 14/03/2013	Spot Bond	98.75808	94.38188	98.75808	94.14147				0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA315	On 11/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	62,000,000.00
IVA321	On 14/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA333	On 15/08/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	58.64732	100.00000	58.53605			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	57.87286	100.00000	57.76306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA350	On 12/12/2013	Spot Bond	100.00000	57.10864	100.00000	57.00029			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	56.35450	100.00000	56.24758			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	88.01640	99.74330	87.73760			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.38687	100.81205	7.36824			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	38.95816	101.01716	38.86081			0.00	0	4,000,000.00
IVC005	On 27/07/2015	Spot Bond	101.02507	20.08933	101.02507	20.03913			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.09402	100.00000	9.07150			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	80.57868	100.81807	80.33874			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	84.49083	100.65963	84.29950			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	80.83832	100.00000	80.59701			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	86.07645	100.00000	85.88475			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	51.97604	100.00000	51.84589			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	54.07034	100.00000	53.93644			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	15.45233	101.04078	15.41370			0.00	0	667,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.91123	100.00000	27.84212			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	88.60081	100.00000	88.39713			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	88.31486	100.00000	88.11184			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	110.03170	104.62962	109.72422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	102.42188	2.37582	102.42188	2.37040			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.01351	101.21431	9.98816			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	96.48617	100.00000	96.24852			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	12.51095	153.49881	12.47164			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	57.64021	101.46222	57.49561			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.72234	100.47188	21.66832			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	9.79254	103.08494	9.77007			0.00	0	4,870,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.48929	101.72477	1.48593			0.00	0	600,000.00
LHL01	On 13/12/2015	Spot Bond	100.30391	10.12948	100.30391	10.10433			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	21.45918	100.60223	21.41119			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.13550	100.33330	4.12523			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	85.28037	100.00000	100.00000			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	80.33986	100.80210	80.10138			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	95.10407	98.89515	94.85964			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	59.23315	101.14527	59.08497			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	96.09210	98.95948	95.84240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ028	On 12/04/2013	Spot Bond	98.43044	87.90954	98.43044	87.70163			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	99.72904	99.17027	99.45954			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	89.89411	101.29323	89.67767			0.00	0	200,000.00
MBF019	On 15/04/2014	Spot Bond	101.31233	40.39092	101.31233	40.28974			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	96.82554	100.54173	96.31596			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	43.72108	100.58073	43.61462			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	28.43802	101.30733	28.36677			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	20.13948	101.17095	20.08909			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.19943	99.84625	16.15892		4,093,696,250,000.00	41,000,000	20,000,000.00	
MBF030	On 01/10/2017	Spot Bond	99.84060	8.85796	99.84060	8.83582			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	61.72359	100.25866	61.56867			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	57.38468	101.08567	57.24120			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	57.80811	100.00000	57.66496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19U	On 18/02/2013	Spot Bond	100.00000	53.33753	100.00000	53.33751				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	54.94231	100.00000	54.80473				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	41.14000	100.00000	41.03812				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.13244	100.00000	25.07021				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	26.95347	100.00000	26.88597				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.37935	100.00000	6.36355				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.57459	100.00000	15.53602				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.57461	109.95029	11.54678				0.00	0	52,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	31.49179	100.21678	31.41365				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	60.70301	100.18427	60.55245				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	24.82231	100.20050	24.76074				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	33.33914	101.34831	33.26412				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	33.39007	101.35889	33.31495				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.70970	101.41174	13.67884				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.02640	103.44664	8.00794				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.69487	103.61067	7.67715				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	16.16746	101.86568	16.13093				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.61445	104.35890	10.58985			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.69459	104.67108	10.66975			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	29.62924	106.18586	29.55998			0.00	0	59,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	16.53083	100.06286	16.48987			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.07275	100.06556	8.05275			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.15327	110.15502	11.12316			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	21.73881	107.16233	21.68734			0.00	0	26,034,700.00
MIL01	On 31/05/2015	Spot Bond	100.44922	21.79839	100.44922	21.74420			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	12.63435	104.78971	12.60514			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	95.72718	100.42970	95.21862			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.29461	104.79935	12.26617			0.00	0	6,330,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	36.68511	110.61908	36.59598		3,473,456,479,195.56	31,400,157	34,115,157.00	
MTN03	On 13/07/2015	Spot Bond	110.59153	20.39847	110.59153	20.34892			0.00	0	11,100,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.32966	115.34633	11.30119			0.00	0	5,591,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	62.25206	102.81634	62.11034			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	92.95653	98.77372	92.72329			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	88.53321	98.48888	88.32222			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111	On 14/08/2020	Spot Bond	100.00000	5.92947	100.00000	5.91461				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15709	100.00000	0.15669				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.20820	100.00000	6.19265				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.28422	100.00000	6.26848				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.77082	100.89771	5.75625				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.84894	100.61875	5.83421				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	5.95502	100.62967	5.94002				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.00503	100.63509	5.98991				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.06504	100.64159	6.04976				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.21503	100.65787	6.19938				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.31499	100.66881	6.29908				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.42493	100.68074	6.40875				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.52485	100.69157	6.50842				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.57481	100.69687	6.55825				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.17383	100.76218	7.15574				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	7.87174	100.83813	7.85188				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.15709	100.00000	0.15669				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.15709	100.00000	0.15669				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.90092	103.67668	9.87810				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	39.22858	101.36748	39.13025				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	27.00554	100.92433	26.93812				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	25.52646	100.76441	21.55045				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	8.85385	100.97362	8.83222				0.00	0	300,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	17.28450	100.60434	17.24240				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.50676	100.47967	9.48363				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	22.97907	112.76469	22.92238				0.00	0	31,128,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	17.89016	100.61353	17.84561				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	14.48445	122.79495	14.44619				0.00	0	4,173,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.57399	32.99078	3.57120				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	88.94461	101.43082	88.73226				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	26.05479	108.29303	25.99292				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	20.57491	101.23516	20.52340				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.87862	101.30698	7.85888				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	48.16313	104.56520	48.05134				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	42.62944	100.00004	42.52389				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	109.74955	18.40491	109.74955	18.36047				0.00	0	5,526,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.33708	100.00006	13.30405				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	109.09027	119.17407	108.76600				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	102.88282	100.33399	102.61192				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	34.92161	100.00000	34.85535				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	44.10961	100.00000	44.02593				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	33.30241	100.00000	33.23923				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	31.57788	100.00000	31.51797				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	24.02452	100.55018	23.96603				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	101.13122	100.22266	100.86868				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	97.89854	99.94761	97.65330				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	97.58922	99.94811	97.34536				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	97.58922	99.94811	97.34536				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	97.58922	99.94811	97.34536				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.56682	99.86407	22.51100				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	21.43009	101.50309	21.37630				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	21.00751	101.36582	20.95485				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	100.40506	23.66555	100.40506	23.60674			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.50437	80.20911	19.47292			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.70571	100.38119	17.66171			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.38602	100.00000	14.35873			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	15.45705	101.10639	15.41840			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	16.05985	101.21257	16.01965			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.36672	101.03995	15.32831			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.41152	101.41775	13.37789			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.77476	76.11506	15.75032			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	64.50925	100.41337	64.30263			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	43.53660	100.10537	43.42869			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	43.45820	100.10374	43.35049			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.30171	99.82783	21.24904			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.06961	100.74066	9.03890			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.37240	100.07228	9.34918			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.71601	100.06803	16.67459			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.97886	101.43571	8.95634			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	23.31437	110.75661	23.25767			0.00	0	1,001,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On 20/09/2013	Spot Bond	105.36061	68.97249	105.36061	68.81142				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	48.76057	106.42411	48.64577				0.00	0	3,277,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.47156	101.17472	8.45037				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	16.33219	119.90407	16.28986				0.00	0	2,314,000.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	9.37265	108.97397	11.89490			1,438,238,456,060.00	13,198,000	19,797,000.00	
NET41	On 16/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	94.61767	98.87170	94.37578				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	19.86131	100.47393	19.81192				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.50141	156.96491	5.48346				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.77732	115.40836	8.75526				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	94.37761	98.83767	94.13703				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	76.83260	97.39714	76.67540				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	60.85158	100.19307	60.70063				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.72847	114.59979	11.69640				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.60052	100.55569	12.56984				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	44.16462	100.53494	44.05712				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	98.91948	100.49411	98.38792				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.51046	100.52625	21.45810			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.75186	116.99821	11.71913			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	44.35379	100.56446	44.24580			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	98.91915	100.52540	98.38742			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	21.66230	100.54276	21.60957			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	12.18783	114.44931	12.15455			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	44.57627	100.59918	44.46770			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	98.91870	100.56709	98.38677			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.94193	100.57314	21.88850			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	102.15525	100.57316	101.60589			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	102.35293	100.58790	101.80242			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	102.59953	100.65124	102.04735			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	102.92038	100.70756	102.36618			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	10.48860	100.72887	10.46302			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.85627	100.67612	13.82249			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	67.70374	134.34526	67.50607			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	45.46157	108.59837	45.35276			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	12.49949	125.30314	12.46612			0.00	0	7,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01U	On 31/03/2013	Spot Bond	100.00000	95.99319	100.00000	95.75618				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.50356	134.80590	12.46802				0.00	0	4,595,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.88169	171.14853	4.86472				0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.43826	135.14144	11.40586				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	89.12132	101.23304	88.90839				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	39.96222	101.21485	39.86218				0.00	0	1,335,000.00
NTC11	On 18/04/2014	Spot Bond	101.18197	39.84294	101.18197	39.74323				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	10.66266	101.47481	10.63649				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	27.08197	100.95122	27.01357				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	81.97225	100.91565	81.72649				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.96772	101.05067	19.91781				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.25469	100.00000	15.21691				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.30429	100.00000	15.26639				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.33405	100.00000	15.29608				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.04832	100.00000	16.00858				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.84195	100.00000	16.80024				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.80213	100.00000	21.74814				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	108.19161	19.88851	108.19161	19.84132			0.00	0	94,396,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.78026	100.00000	5.76579			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.02588	104.37000	15.99453			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.31122	100.00000	23.25349			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.70366	100.00000	6.68706			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	92.38384	100.19068	91.92571			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	98.11113	100.38733	97.84709			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	52.53071	100.00000	52.43104			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	70.60448	100.00000	74.74796			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	99.72547	100.47782	99.45245			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	43.69758	100.10564	43.58927			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	38.58141	100.09773	38.48249			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	91.15411	100.09376	90.70690			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	91.28659	100.09863	90.83872			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	63.28340	100.10500	63.08126			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	43.83152	100.10840	43.72287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1G	On 15/06/2014	Spot Bond	100.10173	38.58009	100.10173	38.48118			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	91.50740	100.10673	91.05842			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	63.32988	100.10663	63.12758			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	44.13090	100.11457	44.02151			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	38.57852	100.10653	38.47960			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	91.90486	100.12130	91.45386			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	44.46178	100.12138	44.35156			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	38.57668	100.11212	38.47776			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	92.25814	100.13423	91.80536			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	54.80862	100.68448	54.66660			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	38.18101	116.98567	38.08291			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	30.86927	91.25497	30.80523			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.87095	40.60007	0.87006			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.34000	125.19269	5.35000	125.14793		43,795,310,492,040.00	201,369,006	6,994,108,440.00	
R158	On 15/09/2015	Spot Bond	124.15418	24.05275	124.15418	23.98796			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.73316	86.87026	15.70183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	130.95502	18.46425	130.95502	18.41238			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.48744	82.70497	8.47122			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	71.17936	107.05466	71.03812			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.28000	129.51968	7.32000	129.08507		39,155,845,747,200.00	378,550,240	9,670,671,240.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.78587	38.29047	0.78511			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.72185	36.16829	0.72119			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.31594	182.11444	217.28221	181.22877			0.00	0	567,000,000.00
R197	On 07/12/2023	Spot Bond	0.98000	286.04287	0.95000	286.75622		23,362,220,000.00	23,839,000	126,602,000.00	
R201	On 21/12/2014	Spot Bond	5.20000	107.58301	5.18500	107.59485		5,115,892,766,400.00	983,825,532	715,670,532.00	
R202	On 07/12/2033	Spot Bond	1.78000	213.11864	1.78000	213.09019		227,549,860,000.00	127,837,000	1,107,379,000.00	
R2023	On 28/02/2023	Spot Bond	6.78000	106.80464	6.78500	106.74744		9,474,983,013,600.00	397,490,120	2,323,690,120.00	
R203	On 15/09/2017	Spot Bond	5.78000	113.37915	5.81000	113.23550		15,350,688,464,120.00	655,828,454	5,656,698,454.00	
R204	On 21/12/2018	Spot Bond	6.05000	110.79182	6.06000	110.72236		6,480,366,084,500.00	071,134,890	6,008,770,234.00	
R2048	On 28/02/2048	Spot Bond	108.88836	7.88285	108.88836	7.86394		246,090,696,849,857.00	260,027,581	2,668,300,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	41.41914	100.00000	41.31657			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.19500	102.74089	5.19500	102.72633		10,363,609,400,000.00	994,920,000	1,755,831,000.00	
R207	On 15/01/2020	Spot Bond	6.29500	105.99133	6.30500	105.91613		6,073,321,027,335.00	964,784,913	6,588,475,713.00	
R208	On 31/03/2021	Spot Bond	6.44000	104.57700	6.44500	104.52722		9,486,655,930,360.00	473,083,219	9,160,103,343.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.15000	82.81274	8.19000	82.44604			31,565,885,897,100.00	873,114,834	8,633,066,887.00
R210	On 31/03/2028	Spot Bond	1.47500	164.40448	1.47500	164.38390			33,733,250,000.00	22,870,000	366,229,000.00
R211	On 31/01/2017	Spot Bond	0.30000	114.36397	-0.30000	114.35427			(12,127,500,000.00)	40,425,000	1,398,345,000.00
R212	On 31/01/2022	Spot Bond	0.81000	133.35384	0.81000	133.33955			72,940,500,000.00	90,050,000	2,171,992,000.00
R213	On 28/02/2031	Spot Bond	7.85000	91.72364	7.89000	91.34545			9,178,772,577,200.00	169,270,392	4,407,787,392.00
R214	On 28/02/2041	Spot Bond	84.68795	7.55639	84.68795	7.54167			81,221,339,467,544.50	959,066,071	6,396,975,000.00
R223C	On 15/03/2013	Spot Bond	98.99493	94.12825	98.99493	93.88855			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	64.12629	96.64575	63.98678			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	43.97636	94.28171	43.88262			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	30.66620	91.87036	30.60222			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	21.93984	88.83566	21.89533			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	15.73316	86.87026	15.70183			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.44993	84.86749	11.42757			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.48744	82.70497	8.47122			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	75.54911	97.62766	75.39675			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	52.30596	95.17874	52.19420			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	36.20938	92.80992	36.13362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On 21/12/2014	Spot Bond	90.60553	25.42687	90.60553	25.37473			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	18.31862	87.76872	18.28203			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.22966	85.82547	13.20373			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.72527	83.71772	9.70660			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.29573	81.42381	7.28205			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.85816	77.48625	5.84763			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.58430	75.13464	4.57627			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.74175	72.16183	3.73542			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.00064	70.13136	2.99569			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.43627	68.17127	2.43234			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.00619	66.23386	2.00304			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.79679	63.06100	1.79408			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.52265	61.24492	1.52041			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.34138	59.05342	1.33947			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.15962	57.39997	1.15801			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.01156	55.80907	1.01019			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.88996	54.27807	0.88879			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.78586	52.85822	0.78485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond	51.49553	0.69878	51.49553	0.69790				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.05740	44.45722	1.05624				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.98542	43.11572	0.98437				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.92385	41.83089	0.92288				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.87095	40.60007	0.87006				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.82533	39.42073	0.82452				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.78587	38.29047	0.78511				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.75163	37.20704	0.75093				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.72185	36.16829	0.72119				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	46.35558	100.16140	46.24062				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	85.11486	101.36584	84.85000				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.71835	101.68455	14.68135				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.82180	100.60342	24.69405			1,006,034,200,000.00	10,000,000	5,000,000.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.40770	100.00000	2.40174				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	102.13629	100.25681	101.86827				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	95.81116	100.32689	95.31834				0.00	0	1,335,000.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	95.81163	100.32010	95.31884				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC11	On 06/09/2013	Spot Bond	100.32441	65.17533	100.32441	64.96674				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.24454	101.54349	21.19120				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	86.19180	100.00000	86.05980				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	96.04266	100.26310	95.78994				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	28.04394	101.21857	27.97374				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	18.90126	100.60466	16.36621				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	60.33786	101.28378	60.18672				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.19763	100.77784	8.17697				0.00	0	5,000,000.00
RES17	On 09/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.43579	100.00000	8.41467				0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	45.10305	100.38116	44.99098				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	106.81951	100.60804	106.53221				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	107.45452	100.65009	107.16539				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	32.72092	102.09902	32.64016			1,020,990,200,000.00	10,000,000	5,000,000.00	
RP005	On 31/03/2017	Spot Bond	99.79665	14.37751	99.79665	14.34197				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.05416	101.65073	12.02352				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP007	On 30/04/2016	Spot Bond	101.46985	15.46713	101.46985	15.42789				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.46713	101.46985	15.42789				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	84.90767	101.38750	84.64424				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	65.76578	100.62446	65.55934				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	64.33461	100.24328	64.12887				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	60.19619	101.50905	60.04512				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.24466	99.91990	15.20695				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.29395	99.90988	13.26106				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	90.52582	100.25061	90.07666				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.19188	100.36848	10.16656				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	55.15353	100.00000	55.01695				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	100.27769	12.95000	100.24294				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	46.38098	100.51732	46.26560				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	40.46626	100.00000	40.36823				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	31.56786	100.62598	31.49096				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.41601	5.25000	100.40164				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.72338	100.00000	0.72159				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.92399	100.00000	3.91427			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.03166	100.00000	9.00904			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	18.77124	101.48404	18.72872			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.79189	115.23085	11.76244			0.00	0	5,905,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.19536	104.86804	10.17535			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.78468	114.56238	14.74773			0.00	0	36,570,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	13.00137	100.56539	12.96971			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.31619	107.95466	12.28701			0.00	0	21,500,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.54268	101.20234	7.52380			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.53349	100.11990	8.51234		3,438,918,325,200.00	34,348,000	68,696,000.00	
SBK17	On 31/07/2024	Spot Bond	101.08312	7.58093	101.08312	7.56176			0.00	0	3,300,000.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.94486	101.24095	7.92497			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.92201	101.21627	7.90219			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	24.13641	107.37565	24.07917			0.00	0	14,615,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	95.12772	102.36256	94.89374			0.00	0	2,900,300.00
SBK9	On 10/04/2018	Spot Bond	105.03639	12.09260	105.03639	12.06459			0.00	0	6,580,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	45.19814	132.16219	45.06850			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	53.54474	162.56493	53.36905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On 31/03/2013	Spot Bond	155.18315	88.35900	155.18315	88.03794				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	24.90364	120.12124	24.83900				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	24.82278	120.50039	24.75819				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	24.78242	120.69056	24.71785				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	94.07451	143.06048	93.74226				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	13.12347	106.46393	13.09256				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	24.86608	120.29708	24.80146				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	24.84587	120.39190	24.78126				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	86.35644	215.59863	85.94384				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	95.99319	100.00000	95.75618				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.22340	100.10760	9.20054				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	46.12476	99.06612	46.01150				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	31.89048	100.00010	31.81152				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.51391	99.81852	11.48544				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	88.76016	99.79990	88.47707				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	56.13910	100.00000	55.99852				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.33625	109.84578	13.30403				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On 07/02/2014	Spot Bond	100.78863	55.74167	100.78863	55.60111			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.04224	100.87410	12.01218		302,622,300,000.00		3,000,000	6,000,000.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.32724	99.99987	8.30662			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.31850	100.00000	1.31557			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.95221	99.99997	8.93004			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.46118	113.08735	10.43545			0.00	0	3,500,000.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.62252	109.22356	11.59458			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.31948	100.77436	7.29300			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.56070	100.47821	21.50824			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	8.96792	100.50480	8.94610			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.05094	100.51996	7.03378			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.64477	106.95022	10.61961			0.00	0	3,415,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	9.74044	102.76906	9.71815			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.37449	104.14309	10.35050			0.00	0	1,638,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	101.21823	103.79928	100.95645			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	14.36155	120.54819	14.32416			0.00	0	2,182,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	84.74169	120.15971	84.54092			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.87508	272.67152	2.86153			0.00	0	700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.36658	123.12082	4.35503				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.68117	114.44000	10.65135				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.15426	100.00000	4.14398				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23000	82.63494	0.22951				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.65224	120.42805	4.63974				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.49075	6.50000	102.47274				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	100.12305	12.59034	100.12305	12.55912			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	85.58938	99.88484	85.19715			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.08257	99.87542	22.02794			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.80834	100.24421	10.78152			0.00	0	1,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.02628	103.11523	11.99884			0.00	0	17,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.69926	100.24161	1.69505			0.00	0	27,834,500.00
SLI1	On 15/08/2013	Spot Bond	105.71322	69.39603	105.71322	69.26316			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	12.77421	112.32955	12.74279			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	80.78925	101.56711	80.62349			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	13.22766	105.65786	13.19671			0.00	0	20,136,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	30.50263	100.80059	30.42820			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	10.46588	100.58343	10.44040			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.14129	100.81342	16.10191			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.12222	100.58796	8.10243			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	15.26548	107.52630	15.22944			0.00	0	2,557,000.00
SSA02	On 20/04/2015	Spot Bond	101.25454	20.23037	101.25454	20.17971			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	100.41357	9.46201	100.41357	9.43848			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.76608	99.94314	10.73944			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.51823	101.14726	9.49441			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.88414	94.17275	9.86321			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.91482	93.82087	9.89389			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	29.21984	104.67610	29.15234			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.06667	101.56575	8.04839			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.66962	100.11486	10.64317			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	13.01006	107.35953	12.97921			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	24.58128	121.64737	24.51684			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.04193	105.50721	2.03699			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.50726	100.00000	10.48802			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN881	On 23/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	50.20048	99.20138	50.20047			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	50.20030	99.20211	50.20028			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	50.20411	99.18693	50.20410			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	99.45968	99.14341	99.19171			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	98.66066	99.09929	98.39708			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	98.39741	99.07862	98.13529			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	97.61625	99.03521	97.35838			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	93.42595	98.78368	93.19032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN969	On 16/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	92.87532	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	22.88606	119.55998	22.82720			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.42160	111.67266	11.39379			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	40.31825	100.00000	40.22804			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	27.23574	100.00000	27.16830			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	48.38296	104.23307	48.27096			0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS103	On 14/03/2013	Spot Bond	98.86706	94.37603	98.86706	94.13539			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	90.16920	101.16928	89.95075			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	88.88584	101.07247	88.67376			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	19.38841	100.91059	19.34001			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.88824	110.02135	12.85706			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	102.16511	100.30600	101.89474			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	54.25182	100.55190	54.11529			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	54.62755	100.62855	54.48999			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.90446	101.17076	6.88718			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.11682	101.20716	7.09900			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.16813	103.42947	8.14934			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.03907	100.80622	9.01652			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.29809	100.83814	9.27489			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.72734	100.90574	2.72119			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.84891	100.17362	6.83192			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.11934	100.18041	7.10169			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.80081	100.00000	2.79454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.57290	101.28535	7.55393			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.76399	100.89554	9.73961			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.54654	101.45249	8.52509			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.62216	101.00134	10.59562			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.53711	102.14068	12.50546			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.20408	101.44362	14.16845			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.47362	101.20953	12.44240			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.26655	101.06155	6.25088			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.74510	101.14347	6.72822			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.79989	105.45079	6.78224			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.70006	101.30716	7.68077			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.12358	101.37985	8.10322			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.57886	102.14790	12.54710			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.18931	101.15653	12.15881			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.41706	101.18212	15.37848			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.42462	101.20040	12.39352			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.90374	101.18212	6.88646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.00991	101.20040	6.99237			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.06299	101.20953	7.04531			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.26776	101.17116	12.23706			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.42462	101.20040	12.39352			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.96330	101.30089	12.93082			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.59327	101.30089	7.57425			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.96330	101.30089	12.93082			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.74539	101.44699	13.71091			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.65117	101.48350	8.62947			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.69656	101.43786	13.66220			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.58216	102.16719	17.53779			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.84797	102.21271	12.81554			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.72706	102.19450	17.68230			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	61.63928	99.87885	61.48681			0.00	0	3,000,000.00
TL15	On 29/04/2015	Spot Bond	111.48563	26.95433	111.48563	26.88880			0.00	0	2,008,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.51338	102.36770	6.50085			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.93112	111.51511	11.90195			0.00	0	994,006,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	13.14095	120.69176	13.10671			1,233,349,095.44	10,219	255,356,219.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	122.92168	11.63499	122.92168	11.60424				1,296,209,115.60	10,545	113,310,545.00
TN25	On 19/08/2025	Spot Bond	112.54971	8.46287	112.54971	8.44202				0.00	0	156,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.59900	105.64973	10.57420				0.00	0	8,863,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.40791	100.66243	6.38375				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.55772	100.67816	6.53317				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.74739	100.69808	6.72237				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.76735	100.70018	6.74228				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.70465	100.79857	7.67720				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	9.64338	101.00182	13.03525				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	20.58124	101.21676	20.52972				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.27245	101.26720	9.24922				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.08484	101.29746	8.06459				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.76317	10.00000	99.73360				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.76906	9.75000	99.74023				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.77390	100.00000	9.74600				0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP129	On 07/03/2013	Spot Bond	98.80121	96.09811	98.80121	95.84878			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	83.81732	97.87620	83.62935			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	74.21983	99.82860	74.06947			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	79.04146	97.76060	78.87448			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	51.34715	100.00000	51.24973			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		49,000,000,000,000.00	490,000,000	341,000,000.00	
TWCJ01	On 14/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	13.89102	120.75743	13.85481			0.00	0	1,109,450.00
UTR041	On 19/04/2014	Spot Bond	101.23503	40.01446	101.23503	39.91428			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.17912	101.32511	13.14610			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	22.35396	101.70719	22.29777			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	15.31537	110.55481	15.27817			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	56.43809	100.00000	56.29676			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	56.66496	100.00000	56.52307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On 07/11/2013	Spot Bond	100.00000	56.74059	100.00000	56.59850				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	19.29807	100.80302	19.24939				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	11.94971	100.83292	11.91956				0.00	0	667,000.00
VKE03	On 08/05/2017	Spot Bond	100.83423	8.88640	100.83423	8.86398				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	97.84748	100.36906	97.58492				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.11666	128.75000	12.08923				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	16.72183	121.77342	16.67795				0.00	0	94,509,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.28802	243.55465	4.26886				0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	23.12827	107.94222	23.07320				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.07716	110.97172	12.04775				0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	10.12666	113.15781	10.10161				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.97384	112.59168	9.94927				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.79937	113.82178	9.77501				0.00	0	1,469,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	66.24416	96.69614	66.09998				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	54.63025	95.45272	54.51326				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.99038	87.68655	17.95428				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On 31/03/2014	Spot Bond	93.89641	42.64327	93.89641	42.55318			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	35.51241	92.71091	35.43777			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.78569	86.49267	14.75652			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	26.49288	90.84932	26.43812			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.95795	87.67412	17.92192			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.18167	67.16812	2.17818			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.66434	100.00000	8.64790			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03489	100.00000	0.03482			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.66434	100.00000	8.64790			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	23.21535	100.00000	23.17130			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	23.75046	100.00000	23.70540			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	22.26542	100.00000	22.22318			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	22.26542	100.00000	22.22318			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	21.11243	100.00000	21.07237			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	21.11243	100.00000	21.07237			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	19.98116	100.00000	19.94325			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	19.98116	100.00000	19.94325			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	18.80308	100.00000	18.76741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016	On 20/07/2015	Spot Bond	100.00000	18.80308	100.00000	18.76741			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.72810	100.00000	17.69446			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.72810	100.00000	17.69446			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.68286	100.00000	16.65121			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.68286	100.00000	16.65121			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.78894	100.00000	15.75899			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.94292	100.00000	14.91457			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.17507	100.00000	11.15387			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.55621	100.00000	10.53619			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.93383	100.00000	9.91498			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.93383	100.00000	9.91498			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.40154	100.00000	9.38370			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.88090	100.00000	8.86405			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.35728	100.00000	8.34143			0.00	0	0.00
Total for j-Bonds :									944,106,327,376,145.00	,706,560,536	97 897 479 933.00
Grand Total:									14,106,896,345,417.00	'06,723,174	97 899 139 116.00