



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 22/02/2013

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	8.90700	8.90700	8.93710	8.93710		11.03	673,841,271.00	75,653	359,498.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.01370	0.00001	0.01620	0.00002	0.014	22.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,093.01370	2.09301	2,062.91620	2.06292	2,093.014	22.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.36210	0.00036	0.44550	0.00045	0.362	18.94	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,293.36210	1.29336	1,263.34550	1.26335	1,293.362	18.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.06330	0.00006	0.07100	0.00007	0.063	20.01	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,643.06330	1.64306	1,612.97100	1.61297	1,643.063	20.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.02010	0.00002	0.02250	0.00002	0.020	21.31	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,943.02010	1.94302	1,912.92250	1.91292	1,943.020	21.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	6.26740	0.00627	7.96530	0.00797	6.267	15.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	649.26740	0.64927	620.86530	0.62087	649.267	15.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	5.23970	0.00524	6.67950	0.00668	5.240	16.10	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	698.23970	0.69824	669.57950	0.66958	698.240	16.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	0.99450	0.00099	1.26220	0.00126	0.995	18.32	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,093.99450	1.09399	1,064.16220	1.06416	1,093.994	18.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	10.68260	0.01068	13.43670	0.01344	10.683	14.56	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	513.68260	0.51368	486.33670	0.48634	513.683	14.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	9.12990		0.00913	11.52120	0.01152	9.130	14.88	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	552.12990		0.55213	524.42120	0.52442	552.130	14.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	7.54200		0.00754	9.55290	0.00955	7.542	15.29	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	600.54200		0.60054	572.45290	0.57245	600.542	15.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	17.04970		0.01705	21.30670	0.02131	17.050	13.74	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	410.04970		0.41005	384.20670	0.38421	410.050	13.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	15.57730		0.01558	19.47830	0.01948	15.577	13.87	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	428.57730		0.42858	402.37830	0.40238	428.577	13.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	13.61390		0.01361	17.03260	0.01703	13.614	14.07	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	456.61390		0.45661	429.93260	0.42993	456.614	14.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	42.60170		0.04260	52.27260	0.05227	42.602	12.38	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	235.60170		0.23560	215.17260	0.21517	235.602	12.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	26.91000		0.02691	33.41600	0.03342	26.910	13.06	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	319.91000		0.31991	296.31600	0.29632	319.910	13.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	21.40280		0.02140	26.68020	0.02668	21.403	13.40	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	364.40280		0.36440	339.58020	0.33958	364.403	13.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	67.09330		0.06709	80.89640	0.08090	67.093	11.71	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	160.09330		0.16009	143.79640	0.14380	160.093	11.71	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	61.32220		0.06132	74.22730	0.07423	61.322	11.84	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	174.32220		0.17432	157.12730	0.15713	174.322	11.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	53.53040		0.05353	65.15240	0.06515	53.530	12.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	196.53040		0.19653	178.05240	0.17805	196.530	12.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	163.37630		0.16338	186.62150	0.18662	163.376	11.15	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	56.37630		0.05638	49.52150	0.04952	56.376	11.15	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	131.79390		0.13179	152.86290	0.15286	131.794	11.09	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	74.79390		0.07479	65.76290	0.06576	74.794	11.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	104.02590		0.10403	122.66400	0.12266	104.026	11.03	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	97.02590		0.09703	85.56400	0.08556	97.026	11.03	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	236.83630		0.23684	263.46090	0.26346	236.836	11.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	29.83630		0.02984	26.36090	0.02636	29.836	11.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	198.51210		0.19851	223.61900	0.22362	198.512	11.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	41.51210		0.04151	36.51900	0.03652	41.512	11.21	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	184.05290		0.18405	208.45530	0.20846	184.053	11.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	47.05290		0.04705	41.35530	0.04136	47.053	11.19	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	413.17010		0.41317	442.85090	0.44285	413.170	11.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	6.17010		0.00617	5.75090	0.00575	6.170	11.50	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	321.29380		0.32129	349.96830	0.34997	321.294	11.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	14.29380		0.01429	12.86830	0.01287	14.294	11.39	0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	277.91640		0.27792	305.72080	0.30572	277.916	11.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	20.91640		0.02092	18.62080	0.01862	20.916	11.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	807.41220		0.80741	837.51250	0.83751	807.412	14.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.41220		0.00041	0.41250	0.00041	0.412	14.10	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	608.45750		0.60846	638.52550	0.63853	608.458	12.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	1.45750		0.00146	1.42550	0.00143	1.458	12.65	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	509.79700		0.50980	539.79410	0.53979	509.797	11.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	2.79700		0.00280	2.69410	0.00269	2.797	11.92	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,007.12730		1.00713	1,037.22810	1.03723	1,007.127	15.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.12730		0.00013	0.12810	0.00013	0.127	15.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	957.16860		0.95717	987.26990	0.98727	957.169	15.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.16860		0.00017	0.16990	0.00017	0.169	15.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	907.22420		0.90722	937.32600	0.93733	907.224	14.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.22420		0.00022	0.22600	0.00023	0.224	14.82	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,757.00280		1.75700	1,787.10260	1.78710	1,757.003	21.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00280		0.00000	0.00260	0.00000	0.003	21.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.01280		9.01280	9.04370	9.04370		12.52	21,405,400.00	2,375	85,419.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	19.30920		0.01931	20.58610	0.02059	19.309	20.76	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	2,006.50920	2.00651	1,976.88610	1.97689	2,006.509	20.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	68.99640	0.06900	73.85180	0.07385	68.996	15.98	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	906.19640	0.90620	880.15180	0.88015	906.196	15.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	56.60460	0.05660	60.54770	0.06055	56.605	16.62	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,043.80460	1.04380	1,016.84770	1.01685	1,043.805	16.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	22.47770	0.02248	23.98760	0.02399	22.478	20.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,859.67770	1.85968	1,830.28760	1.83029	1,859.678	20.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	156.52240	0.15652	167.62040	0.16762	156.522	13.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	443.72240	0.44372	423.92040	0.42392	443.722	13.68	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	133.21150	0.13321	142.88630	0.14289	133.211	14.07	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	520.41150	0.52041	499.18630	0.49919	520.412	14.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	84.97690	0.08498	91.00510	0.09101	84.977	15.34	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	772.17690	0.77218	747.30510	0.74731	772.177	15.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	190.34260	0.19034	203.37640	0.20338	190.343	13.22	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	357.54260	0.35754	339.67640	0.33968	357.543	13.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	184.21700	0.18422	196.90990	0.19691	184.217	13.29	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	371.41700	0.37142	353.20990	0.35321	371.417	13.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	161.68840	0.16169	0.00000	0.00000	161.688	13.60	16,168.84	100	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	428.88840	0.42889	0.00000	0.00000	428.888	13.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	332.46430	0.33246	353.40340	0.35340	332.464	12.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	169.66430	0.16966	159.70340	0.15970	169.664	12.28	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	255.59190	0.25559	274.09710	0.27410	255.592	12.52	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	242.79190	0.24279	230.39710	0.23040	242.792	12.52	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	216.99730	0.21700	231.45680	0.23146	216.997	12.91	2,169,973.00	10,000	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	304.19730	0.30420	287.75680	0.28776	304.197	12.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	398.43280	0.39843	421.09760	0.42110	398.433	12.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	125.63280	0.12563	117.39760	0.11740	125.633	12.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	392.09920	0.39210	414.61130	0.41461	392.099	12.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	129.29920		0.12930	120.91130	0.12091	129.299	12.13	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	385.83260		0.38583	408.18950	0.40819	385.833	12.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	133.03260		0.13303	124.48950	0.12449	133.033	12.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	494.01420		0.49401	518.74090	0.51874	494.014	11.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	81.21420		0.08121	75.04090	0.07504	81.214	11.89	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	437.83350		0.43783	0.00000	0.00000	437.833	12.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	105.03350		0.10503	0.00000	0.00000	105.034	12.02	15,229.86	145	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	424.43420		0.42443	447.70490	0.44770	424.434	12.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	111.63420		0.11163	104.00490	0.10400	111.634	12.05	1,116,342.00	10,000	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,813.77660		1.81378	1,844.68740	1.84469	1,813.777	15.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.97660		0.00098	0.98740	0.00099	0.977	15.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	572.09040		0.57209	600.22790	0.60023	572.090	11.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	59.29040		0.05929	56.52790	0.05653	59.290	11.91	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.12510		9.12510	9.15650	9.15650		13.47	0.00	0	26,507.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	130.55880		0.13056	136.39180	0.13639	130.559	17.02	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,205.45880		1.20546	1,179.89180	1.17989	1,205.459	17.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	215.61930		0.21562	225.40360	0.22540	215.619	15.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	740.51930		0.74052	718.90360	0.71890	740.519	15.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	213.53480		0.21353	223.22590	0.22323	213.535	15.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	748.43480		0.74843	726.72590	0.72673	748.435	15.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	170.32850		0.17033	177.97910	0.17798	170.328	16.05	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	945.22850		0.94523	921.47910	0.92148	945.229	16.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	292.14400		0.29214	305.27580	0.30528	292.144	14.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	517.04400		0.51704	498.77580	0.49878	517.044	14.25	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	277.36100		0.27736	289.92040	0.28992	277.361	14.41	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	552.26100		0.55226	533.42040	0.53342	552.261	14.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	217.72640		0.21773	227.60990	0.22761	217.726	15.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	732.62640		0.73263	711.10990	0.71111	732.626	15.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,834.56490		1.83456	1,865.77680	1.86578	1,834.565	15.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	9.46490		0.00946	9.27680	0.00928	9.465	15.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	559.00000		0.55900	580.59470	0.58059	559.000	12.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	183.90000		0.18390	174.09470	0.17409	183.900	12.66	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.22960		9.22960	9.26150	9.26150		14.34	92,296.00	10	11,672.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	140.58450		0.14058	144.71060	0.14471	140.585	19.26	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,910.98450		1.91098	1,883.21060	1.88321	1,910.985	19.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	487.79240		0.48779	503.15730	0.50316	487.792	14.34	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	458.19240		0.45819	441.65730	0.44166	458.192	14.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	331.41990		0.33142	341.89690	0.34190	331.420	15.67	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	791.81990		0.79182	770.39690	0.77040	791.820	15.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	219.64010		0.21964	226.63850	0.22664	219.640	17.28	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,260.04010		1.26004	1,235.13850	1.23514	1,260.040	17.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	586.25080		0.58625	603.85600	0.60386	586.251	13.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	334.55080		0.33455	320.25600	0.32026	334.551	13.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	575.61790		0.57562	592.98850	0.59299	575.618	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	346.01790		0.34602	331.48850	0.33149	346.018	13.85	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	562.46140		0.56246	579.54200	0.57954	562.461	13.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	360.76140		0.36076	345.94200	0.34594	360.761	13.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	707.52610		0.70753	730.69680	0.73070	707.526	13.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	227.92610		0.22793	219.19680	0.21920	227.926	13.23	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	625.29190		0.62529	643.74340	0.64374	625.292	13.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	295.69190		0.29569	282.24340	0.28224	295.692	13.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	611.02860		0.61103	629.17370	0.62917	611.029	13.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	309.32860		0.30933	295.57370	0.29557	309.329	13.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,852.39370		1.85239	1,883.36900	1.88337	1,852.394	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	22.79370		0.02279	21.86900	0.02187	22.794	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,293.37890		1.29338	1,323.18560	1.32319	1,293.379	13.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	63.77890		0.06378	61.68560	0.06169	63.779	13.69	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.45420		9.45420	9.48510	9.48510		15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,231.40360		1.23140	1,245.33790	1.24534	1,231.404	14.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	327.20360		0.32720	310.23790	0.31024	327.204	14.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	729.23490		0.72923	732.57080	0.73257	729.235	15.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	875.03490		0.87503	847.47080	0.84747	875.035	15.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,640.99210		1.64099	1,662.30760	1.66231	1,640.992	14.62	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	186.79210		0.18679	177.20760	0.17721	186.792	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,299.23310		1.29923	1,317.00300	1.31700	1,299.233	14.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	295.03310		0.29503	281.90300	0.28190	295.033	14.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,263.57180		1.26357	1,280.92840	1.28093	1,263.572	14.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	309.37180		0.30937	295.82840	0.29583	309.372	14.24	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.22690		10.22690	10.25350	10.25350		16.98	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,620.42370		1.62042	1,638.35990	1.63836	1,620.424	15.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	543.52370		0.54352	534.85990	0.53486	543.524	15.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,591.04120		1.59104	1,608.84490	1.60884	1,591.041	15.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	564.14120		0.56414	555.34490	0.55534	564.141	15.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,566.03570		1.56604	1,579.80380	1.57980	1,566.036	15.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	589.13570		0.58914	576.30380	0.57630	589.136	15.46	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.90700		8.90700	8.93710	8.93710		11.03	0.00	0	1,372.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	24,484.61310		0.24485	27,173.37810	0.27173	24,484.613	11.28	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	2,784.61310		0.02785	2,463.37810	0.02463	2,784.613	11.28	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	20,593.45350		0.20593	23,137.29990	0.23137	20,593.454	11.22	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	3,893.45350		0.03893	3,427.29990	0.03427	3,893.453	11.22	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	19,851.20850		0.19851	22,361.89670	0.22362	19,851.209	11.21	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	4,151.20850		0.04151	3,651.89670	0.03652	4,151.208	11.21	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	19,121.66470		0.19122	21,597.81310	0.21598	19,121.665	11.20	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	4,421.66470		0.04422	3,887.81310	0.03888	4,421.665	11.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	6,132.21820		0.06132	7,422.72590	0.07423	6,132.218	11.84		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	17,432.21820		0.17432	15,712.72590	0.15713	17,432.218	11.84		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.01280		9.01280	9.04370	9.04370		12.52		0.00	0	5.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	39,209.91630		0.39210	41,461.13230	0.41461	39,209.916	12.13		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	12,929.91630		0.12930	12,091.13230	0.12091	12,929.916	12.13		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	38,583.25850		0.38583	40,818.95130	0.40819	38,583.259	12.14		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	13,303.25850		0.13303	12,448.95130	0.12449	13,303.259	12.14		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	39,843.27840		0.39843	42,109.76470	0.42110	39,843.278	12.11		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	12,563.27840		0.12563	11,739.76470	0.11740	12,563.278	12.11		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.12510		9.12510	9.15650	9.15650		13.47		0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	47,510.25620		0.47510	49,484.26760	0.49484	47,510.256	13.01		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	25,000.25620		0.25000	23,834.26760	0.23834	25,000.256	13.01		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	46,990.84180		0.46991	48,952.70960	0.48953	46,990.842	13.03		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	25,480.84180		0.25481	24,302.70960	0.24303	25,480.842	13.03		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	48,034.58880		0.48035	50,020.76990	0.50021	48,034.589	12.98		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	24,524.58880		0.24525	23,370.76990	0.23371	24,524.589	12.98		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.59640		13.59640	13.60170	13.60170		9.67		44,256,282.00	3,255	10,175.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	310.59840		0.31060	311.93010	0.31193	310.598	10.78		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	54.19840		0.05420	50.23010	0.05023	54.198	10.78		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	302.66890		0.30267	303.83610	0.30384	302.669	10.74		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	56.26890		0.05627	52.13610	0.05214	56.269	10.74		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	294.81190		0.29481	295.81040	0.29581	294.812	10.69		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	58.41190		0.05841	54.11040	0.05411	58.412	10.69		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	10.54030		0.01054	9.24780	0.00925	10.540	13.70		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	814.14030		0.81414	807.54780	0.80755	814.140	13.70		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	174.05890		0.17406	171.90600	0.17191	174.059	9.97		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	107.65890		0.10766	100.20600	0.10021	107.659	9.97		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	96.20920		0.09621	92.44970	0.09245	96.209	10.17		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	199.80920		0.19981	190.74970	0.19075	199.809	10.17	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	49.86520		0.04987	46.53050	0.04653	49.865	11.18	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	353.46520		0.35347	344.83050	0.34483	353.465	11.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.75140		13.75140	13.75800	13.75800		10.45	6,875,700.00	500	2,945.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	75.48590		0.07549	89.21810	0.08922	75.486	12.63	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,124.08590		1.12409	1,131.21810	1.13122	1,124.086	12.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	37.79900		0.03780	47.59830	0.04760	37.799	13.53	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,586.39900		1.58640	1,589.59830	1.58960	1,586.399	13.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	147.59930		0.14760	164.16880	0.16417	147.599	11.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	736.19930		0.73620	746.16880	0.74617	736.199	11.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	136.70970		0.13671	152.53590	0.15254	136.710	12.06	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	785.30970		0.78531	794.53590	0.79454	785.310	12.06	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	94.93500		0.09493	109.42650	0.10943	94.935	12.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	993.53500		0.99353	1,001.42650	1.00143	993.535	12.44	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	302.11960		0.30212	324.57120	0.32457	302.120	10.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	340.71960		0.34072	356.57120	0.35657	340.720	10.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	298.20790		0.29821	320.58780	0.32059	298.208	10.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	346.80790		0.34681	362.58780	0.36259	346.808	10.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	294.34180		0.29434	316.65350	0.31665	294.342	10.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	352.94180		0.35294	368.65350	0.36865	352.942	10.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,767.10340		1.76710	1,776.59410	1.77659	1,767.103	13.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	15.70340		0.01570	18.59410	0.01859	15.703	13.98	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	807.59990		0.80760	825.66950	0.82567	807.600	9.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	56.19990		0.05620	67.66950	0.06767	56.200	9.78	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			13.91780		13.91780	13.92490	13.92490		10.93	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	226.63890		0.22664	255.23080	0.25523	226.639	12.68	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	1,058.83890		1.05884	1,080.33080	1.08033	1,058.839	12.68	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	224.75480		0.22475	253.25480	0.25325	224.755	12.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	1,066.95480		1.06695	1,088.35480	1.08835	1,066.955	12.70	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	228.54090		0.22854	257.22820	0.25723	228.541	12.67	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	1,050.74090		1.05074	1,072.32820	1.07233	1,050.741	12.67	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.07390		14.07390	14.08190	14.08190		11.53	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	341.06980		0.34107	370.73750	0.37074	341.070	13.03	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,167.16980		1.16717	1,188.83750	1.18884	1,167.170	13.03	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	338.97590		0.33898	368.57110	0.36857	338.976	13.05	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,175.07590		1.17508	1,196.67110	1.19667	1,175.076	13.05	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	343.17960		0.34318	372.91960	0.37292	343.180	13.01	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,159.27960		1.15928	1,181.01960	1.18102	1,159.280	13.01	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09540		0.09540	0.09590	0.09590		19.13	2,096,701.20	21,978	24,041.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	559.80350		0.00560	609.44270	0.00609	559.803	17.70	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	19.80350		0.00020	19.44270	0.00019	19.803	17.70	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	43.04200		0.00043	56.99170	0.00057	43.042	19.13	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	503.04200		0.00503	466.99170	0.00467	503.042	19.13	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	1.29300		0.00001	1.78260	0.00002	1.293	22.47	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,461.29300		0.01461	1,411.78260	0.01412	1,461.293	22.47	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09660		0.09660	0.09710	0.09710		18.36	0.00	0	13,618.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	784.54820		0.00785	827.16440	0.00827	784.548	17.62	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	124.54820		0.00125	117.16440	0.00117	124.548	17.62	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	251.41390		0.00251	270.27570	0.00270	251.414	18.36	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	591.41390		0.00591	560.27570	0.00560	591.414	18.36	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	72.48030		0.00072	78.17490	0.00078	72.480	20.41	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,412.48030		0.01412	1,368.17490	0.01368	1,412.480	20.41	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.72230		11.72230	11.79580	11.79580		11.51	36,139,850.90	3,083	35,741.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	726.20140		0.72620	798.78560	0.79879	726.201	12.89	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	3.90140		0.00390	2.98560	0.00299	3.901	12.89	0.00	0	1,250.00

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	11.01	Call	716.34670		0.71635	788.89570	0.78890	716.347	12.82		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	4.04670		0.00405	3.09570	0.00310	4.047	12.82		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	4.80610		0.00481	6.27440	0.00627	4.806	15.20		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	922.50610		0.92251	850.47440	0.85047	922.506	15.20		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	755.79980		0.75580	828.48080	0.82848	755.800	13.12		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	3.49980		0.00350	2.68080	0.00268	3.500	13.12		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	736.06180		0.73606	808.67980	0.80868	736.062	12.97		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	3.76180		0.00376	2.87980	0.00288	3.762	12.97		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.86970		11.86970	11.94380	11.94380		12.62		24,332,885.00	2,050	37,531.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	600.64930		0.60065	0.00000	0.00000	600.649	12.10		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	130.94930		0.13095	0.00000	0.00000	130.949	12.10		39,284.79	300	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	364.51890		0.36452	396.81060	0.39681	364.519	12.56		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	294.81890		0.29482	253.01060	0.25301	294.819	12.56		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	148.33050		0.14833	158.98640	0.15899	148.330	14.27		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	778.63050		0.77863	715.18640	0.71519	778.631	14.27		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	717.48090		0.71748	773.73530	0.77374	717.481	11.93		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	87.78090		0.08778	69.93530	0.06994	87.781	11.93		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	709.56960		0.70957	765.47490	0.76547	709.570	11.93		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	89.86960		0.08987	71.67490	0.07167	89.870	11.93		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	701.97300		0.70197	757.24880	0.75725	701.973	11.94		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	92.27300		0.09227	73.44880	0.07345	92.273	11.94		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.02630		12.02630	12.09980	12.09980		13.29		0.00	0	14,470.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	397.68620		0.39769	416.07970	0.41608	397.686	13.80		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	621.38620		0.62139	566.27970	0.56628	621.386	13.80		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	365.37920		0.36538	381.89090	0.38189	365.379	14.00		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	689.07920		0.68908	632.09090	0.63209	689.079	14.00		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	241.95210		0.24195	250.95740	0.25096	241.952	15.04		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	1,065.65210		1.06565	1,001.15740	1.00116	1,065.652	15.04		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
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	496.05620		0.49606	522.08920	0.52209	496.056	13.28	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	459.75620		0.45976	412.28920	0.41229	459.756	13.28	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	491.67240		0.49167	517.47540	0.51748	491.672	13.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	465.37240		0.46537	417.67540	0.41768	465.372	13.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	487.52390		0.48752	512.89360	0.51289	487.524	13.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	471.22390		0.47122	423.09360	0.42309	471.224	13.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.17260		12.17260	12.24500	12.24500		13.85	0.00	0	460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,159.30180		1.15930	1,205.56130	1.20556	1,159.302	12.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	186.70180		0.18670	160.56130	0.16056	186.702	12.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	987.53410		0.98753	1,029.54930	1.02955	987.534	12.95	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	257.93410		0.25793	227.54930	0.22755	257.934	12.95	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	954.17290		0.95417	995.34500	0.99534	954.173	12.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	274.57290		0.27457	243.34500	0.24334	274.573	12.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	921.50680		0.92151	961.85270	0.96185	921.507	12.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	291.90680		0.29191	259.85270	0.25985	291.907	12.97	0.00	0	0.00
2025	On 02/05/2013	Bond Future			113.70921		113.70921	113.95393	113.95393			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	295.54000		0.29554	540.26000	0.54026	295.540		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			112.54349		112.54349	112.76034	112.76034			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	939.01000		0.93901	1,155.86000	1.15586	939.010		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			119.35924		119.35924	119.66112	119.66112			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,761.42000		1.76142	2,063.30000	2.06330	1,761.420		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T	On 02/05/2013	Index Future			496.87100		496.87100	496.54400	496.54400				0.00	0	12.00
AL7T	On 01/08/2013	Index Future			503.45000		503.45000	503.12000	503.12000				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			510.71200		510.71200	510.37800	510.37800				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			442.65600		442.65600	442.51300	442.51300				0.00	0	925.00
ALBI	On 01/08/2013	Index Future			448.51600		448.51600	448.37300	448.37300				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			454.98700		454.98700	454.84200	454.84200				0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.16830		9.16830	9.13910	9.13910		11.09		22,920,750.00	2,500	13,015.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	658.82340	0.65882	629.59450	0.62959	658.823	11.61			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.52340	0.00052	0.49450	0.00049	0.523	11.61			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	849.86540	0.84987	820.58940	0.82059	849.865	13.13			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.16540	0.00017	0.08940	0.00009	0.165	13.13			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	799.92110	0.79992	770.64000	0.77064	799.921	12.73			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.22110	0.00022	0.14000	0.00014	0.221	12.73			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	749.99780	0.75000	720.71900	0.72072	749.998	12.34			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.29780	0.00030	0.21900	0.00022	0.298	12.34			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.21450		9.21450	9.18660	9.18660		8.88		9,214,500.00	1,000	11,628.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	509.47550	0.50948	485.22980	0.48523	509.476	9.16			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	34.97550	0.03498	38.62980	0.03863	34.976	9.16			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	500.56860	0.50057	476.45660	0.47646	500.569	9.12			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	36.06860	0.03607	39.85660	0.03986	36.069	9.12			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	492.11940	0.49212	468.16630	0.46817	492.119	9.11			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	37.61940	0.03762	41.56630	0.04157	37.619	9.11			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.26730		9.26730	9.24040	9.24040		9.91		0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	489.05270	0.48905	469.55470	0.46955	489.053	9.78			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	121.75270	0.12175	129.15470	0.12915	121.753	9.78			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	482.20330	0.48220	462.88370	0.46288	482.203	9.78			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	124.90330	0.12490	132.48370	0.13248	124.903	9.78			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	263.46970		0.26347	251.56080	0.25156	263.470	10.05	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	296.16970		0.29617	311.16080	0.31116	296.170	10.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	560.52430		0.56052	539.37040	0.53937	560.524	9.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	93.22430		0.09322	98.97040	0.09897	93.224	9.74	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	495.95500		0.49596	476.28490	0.47628	495.955	9.77	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	118.65500		0.11866	125.88490	0.12588	118.655	9.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.31580		9.31580	9.29000	9.29000		10.65	0.00	0	685.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	302.97670		0.30298	293.72650	0.29373	302.977	11.03	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	447.17670		0.44718	463.72650	0.46373	447.177	11.03	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	299.59350		0.29959	290.45850	0.29046	299.593	11.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	453.79350		0.45379	470.45850	0.47046	453.793	11.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	296.24990		0.29625	287.22910	0.28723	296.250	11.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	460.44990		0.46045	477.22910	0.47723	460.450	11.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.75220		9.75220	9.73360	9.73360		12.66	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,569.70010		2.56970	2,552.03800	2.55204	2,569.700	12.75	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	67.50010		0.06750	68.43800	0.06844	67.500	12.75	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,523.94060		2.52394	2,506.35910	2.50636	2,523.941	12.71	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	71.74060		0.07174	72.75910	0.07276	71.741	12.71	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,478.39310		2.47839	2,460.89690	2.46090	2,478.393	12.67	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	76.19310		0.07619	77.29690	0.07730	76.193	12.67	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.68710		8.68710	8.76800	8.76800		9.59	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	110.94660		0.11095	174.29170	0.17429	110.947	9.63	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	63.84660		0.06385	46.29170	0.04629	63.847	9.63	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	104.84040		0.10484	167.23180	0.16723	104.840	9.59	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	67.74040		0.06774	49.23180	0.04923	67.740	9.59	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	99.60730		0.09961	160.31230	0.16031	99.607	9.62	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	72.50730		0.07251	52.31230	0.05231	72.507	9.62	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.77280		8.77280	8.85500	8.85500		11.71	0.00	0	50.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	164.22170		0.16422	194.71920	0.19472	164.222	12.19	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	331.42170		0.33142	279.71920	0.27972	331.422	12.19	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	160.95510		0.16096	190.96170	0.19096	160.955	12.22	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	338.15510		0.33816	285.96170	0.28596	338.155	12.22	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	157.74500		0.15774	187.26800	0.18727	157.745	12.24	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	344.94500		0.34495	292.26800	0.29227	344.945	12.24	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.06590		0.06590	0.07840	0.07840			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.02360		0.02360	0.02950	0.02950			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.06980		0.06980	-0.06350	-0.06350			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.08460		0.08460	-0.07610	-0.07610			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.05370		0.05370	0.06310	0.06310			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.03330		0.03330	0.03950	0.03950			0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			457.11220		457.11220	503.68770	503.68770			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			0.06170		0.06170	0.04660	0.04660			0.00	0	88,000.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.08460		0.08460	0.08960	0.08960			0.00	0	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.07710		0.07710	0.06050	0.06050			0.00	0	34,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.55330		9.55330	9.59710	9.59710		10.07	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	421.57990		0.42158	463.41910	0.46342	421.580	11.56	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	8.27990		0.00828	6.31910	0.00632	8.280	11.56	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	412.18350		0.41218	453.88390	0.45388	412.183	11.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	8.88350		0.00888	6.78390	0.00678	8.884	11.53	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	402.82650		0.40283	444.37960	0.44438	402.827	11.49	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	9.52650		0.00953	7.27960	0.00728	9.526	11.49	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.67720		9.67720	9.72190	9.72190		12.52	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	336.94850		0.33695	358.12210	0.35812	336.948	12.37	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	199.74850		0.19975	176.22210	0.17622	199.748	12.37	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	331.56890		0.33157	352.43780	0.35244	331.569	12.39	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	204.36890		0.20437	180.53780	0.18054	204.369	12.39	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	326.24930		0.32625	346.81480	0.34681	326.249	12.40	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	209.04930		0.20905	184.91480	0.18491	209.049	12.40	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry			9.15670		9.15670	9.13910	9.13910		6.94	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.13	Call	51.22800		0.05123	0.00000	0.00000	51.228	7.19	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.13	Put	24.52800		0.02453	0.00000	0.00000	24.528	7.19	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.14	Call	44.67070		0.04467	0.00000	0.00000	44.671	7.06	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.14	Put	27.97070		0.02797	0.00000	0.00000	27.971	7.06	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.15	Call	38.52500		0.03853	0.00000	0.00000	38.525	6.94	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.15	Put	31.82500		0.03183	0.00000	0.00000	31.825	6.94	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.16	Call	34.24470		0.03424	0.00000	0.00000	34.245	7.09	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.16	Put	37.54470		0.03754	0.00000	0.00000	37.545	7.09	0.00	5,000	5,000.00
DAEU	On 01/03/2013	Any day expiry			11.69420		11.69420	11.79580	11.79580		11.65	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.79	Call	41.57000		0.04157	0.00000	0.00000	41.570	12.42	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.79	Put	137.37000		0.13737	0.00000	0.00000	137.370	12.42	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.80	Call	38.99310		0.03899	0.00000	0.00000	38.993	12.51	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.80	Put	144.79310		0.14479	0.00000	0.00000	144.793	12.51	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.81	Call	36.56270		0.03656	0.00000	0.00000	36.563	12.59	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.81	Put	152.36270		0.15236	0.00000	0.00000	152.363	12.59	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.72	Call	64.27130		0.06427	0.00000	0.00000	64.271	11.82	0.00	5,000	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 01/03/2013	Any day expiry	11.72	Put	90.07130		0.09007	0.00000	0.00000	90.071	11.82	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry			11.70420	11.70420		11.80000	11.80000		11.60	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Call	63.25970		0.06326	0.00000	0.00000	63.260	12.20	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Put	169.05970		0.16906	0.00000	0.00000	169.060	12.20	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.95	Call	31.85980		0.03186	0.00000	0.00000	31.860	12.97	0.00	5,000	5,000.00
DAEU	On 07/03/2013	Any day expiry	11.95	Put	277.65980		0.27766	0.00000	0.00000	277.660	12.97	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.75	Call	83.54210		0.08354	0.00000	0.00000	83.542	11.88	0.00	5,000	5,000.00
DAEU	On 07/03/2013	Any day expiry	11.75	Put	129.34210		0.12934	0.00000	0.00000	129.342	11.88	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Call	69.49150		0.06949	0.00000	0.00000	69.491	12.09	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Put	155.29150		0.15529	0.00000	0.00000	155.291	12.09	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Call	66.31230		0.06631	0.00000	0.00000	66.312	12.15	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Put	162.11230		0.16211	0.00000	0.00000	162.112	12.15	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.13580	12.13580		12.20830	12.20830		13.75	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	683.80020		0.68380	711.92850	0.71193	683.800	13.36	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	438.00020		0.43800	393.62850	0.39363	438.000	13.36	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	678.95260		0.67895	706.87220	0.70687	678.953	13.37	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	443.15260		0.44315	398.57220	0.39857	443.153	13.37	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	674.13600		0.67414	701.85220	0.70185	674.136	13.39	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	448.33600		0.44834	403.55220	0.40355	448.336	13.39	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry			7.42700	7.42700		7.43120	7.43120		11.14	0.00	2,000	18,000.00
DANZ	On 28/02/2013	Any day expiry	7.40	Call	57.10600		0.05711	64.31320	0.06431	57.106	11.14	0.00	0	8,000.00
DANZ	On 28/02/2013	Any day expiry	7.40	Put	30.10600		0.03011	33.11320	0.03311	30.106	11.14	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.41	Call	51.77330		0.05177	0.00000	0.00000	51.773	11.26	0.00	8,000	8,000.00
DANZ	On 28/02/2013	Any day expiry	7.41	Put	34.77330		0.03477	0.00000	0.00000	34.773	11.26	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.44	Call	38.03280		0.03803	44.48050	0.04448	38.033	11.63	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.44	Put	51.03280		0.05103	53.28050	0.05328	51.033	11.63	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.55	Call	10.66300		0.01066	13.75780	0.01376	10.663	12.99	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.55	Put	133.66300		0.13366	132.55780	0.13256	133.663	12.99	0.00	0	14,000.00

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	7.45	Call	34.16580		0.03417	40.34540	0.04035	34.166	11.76	0.00	0	10,000.00
DANZ	On 28/02/2013	Any day expiry	7.45	Put	57.16580		0.05717	59.14540	0.05915	57.166	11.76	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Call	30.63010		0.03063	36.52040	0.03652	30.630	11.88	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Put	63.63010		0.06363	65.32040	0.06532	63.630	11.88	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.52	Call	15.34130		0.01534	19.32640	0.01933	15.341	12.62	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.52	Put	108.34130		0.10834	108.12640	0.10813	108.341	12.62	0.00	0	4,000.00
DAUS	On 26/02/2013	Any day expiry			8.88410		8.88410	8.91270	8.91270		10.81	0.00	100,000	100,000.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,034.10000		1.03410	1,062.70340	1.06270	1,034.100	24.05	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.00000		0.00000	0.00340	0.00000	0.000	24.05	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	884.10270		0.88410	912.70370	0.91270	884.103	25.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.00270		0.00000	0.00370	0.00000	0.003	25.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	784.10460		0.78410	812.70730	0.81271	784.105	23.60	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.00460		0.00000	0.00730	0.00001	0.005	23.60	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	8.80	Call	98.31140		0.09831	125.20550	0.12521	98.311	11.94	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.80	Put	14.21140		0.01421	12.50550	0.01251	14.211	11.94	0.00	50,000	77,000.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	7.41330		0.00741	14.68310	0.01468	7.413	12.65	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	143.31330		0.14331	121.98310	0.12198	143.313	12.65	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	0.14850		0.00015	0.35860	0.00036	0.148	17.71	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	466.04850		0.46605	437.65860	0.43766	466.048	17.71	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.70	Call	187.37970		0.18738	216.27180	0.21627	187.380	13.06	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.70	Put	3.27970		0.00328	3.57180	0.00357	3.280	13.06	0.00	0	35,000.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	168.55990		0.16856	197.31530	0.19732	168.560	12.84	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	4.45990		0.00446	4.61530	0.00462	4.460	12.84	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.75	Call	141.08770		0.14109	169.44880	0.16945	141.088	12.50	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.75	Put	6.98770		0.00699	6.74880	0.00675	6.988	12.50	0.00	0	38,000.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	284.75680		0.28476	313.67290	0.31367	284.757	14.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	0.65680		0.00066	0.97290	0.00097	0.657	14.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	274.87460		0.27487	303.80880	0.30381	274.875	14.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.61	Put	0.77460		0.00077	1.10880	0.00111	0.775	14.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	265.01280		0.26501	293.96360	0.29396	265.013	13.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	0.91280		0.00091	1.26360	0.00126	0.913	13.96	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			8.91660		8.91660	8.94680		8.94680	11.12	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	22.60050		0.02260	27.40200	0.02740	22.601	13.79	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	456.00050		0.45600	430.60200	0.43060	456.001	13.79	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	74.48990		0.07449	86.84450	0.08684	74.490	11.95	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	197.88990		0.19789	180.04450	0.18004	197.890	11.95	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	71.70100		0.07170	83.71610	0.08372	71.701	12.01	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	205.10100		0.20510	186.91610	0.18692	205.101	12.01	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	69.01100		0.06901	80.69400	0.08069	69.011	12.07	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	212.41100		0.21241	193.89400	0.19389	212.411	12.07	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	916.99960		0.91700	947.18850	0.94719	917.000	13.72	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.39960		0.00040	0.38850	0.00039	0.400	13.72	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	817.36290		0.81736	847.53170	0.84753	817.363	13.21	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.76290		0.00076	0.73170	0.00073	0.763	13.21	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	80.37580		0.08038	93.42640	0.09343	80.376	11.83	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	183.77580		0.18378	166.62640	0.16663	183.776	11.83	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.95410		8.95410	8.98460		8.98460	11.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	132.78720		0.13279	146.93240	0.14693	132.787	12.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	238.68720		0.23869	222.33240	0.22233	238.687	12.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	64.67830		0.06468	72.76750	0.07277	64.678	13.49	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	460.57830		0.46058	438.16750	0.43817	460.578	13.49	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	146.60010		0.14660	161.78240	0.16178	146.600	11.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	212.50010		0.21250	197.18240	0.19718	212.500	11.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	139.53020		0.13953	154.18940	0.15419	139.530	12.02	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	225.43020		0.22543	209.58940	0.20959	225.430	12.02	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	136.11870		0.13612	150.51960	0.15052	136.119	12.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.05	Put	232.01870		0.23202	215.91960	0.21592	232.019	12.07	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	957.14060		0.95714	987.64550	0.98765	957.141	12.98	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	3.04060		0.00304	3.04550	0.00305	3.041	12.98	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	858.76620		0.85877	889.08190	0.88908	858.766	12.57	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	4.66620		0.00467	4.48190	0.00448	4.666	12.57	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			8.99240		8.99240	9.02330	9.02330		12.23	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	200.69020		0.20069	216.40890	0.21641	200.690	12.44	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	258.29020		0.25829	243.10890	0.24311	258.290	12.44	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	197.02230		0.19702	212.50400	0.21250	197.022	12.48	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	264.62230		0.26462	249.20400	0.24920	264.622	12.48	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	115.73460		0.11573	125.29950	0.12530	115.735	13.71	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	473.33460		0.47333	451.99950	0.45200	473.335	13.71	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	904.16660		0.90417	934.65700	0.93466	904.167	12.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	11.76660		0.01177	11.35700	0.01136	11.767	12.55	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	204.42710		0.20443	220.38060	0.22038	204.427	12.40	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	252.02710		0.25203	237.08060	0.23708	252.027	12.40	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.02720		9.02720	9.05820	9.05820		12.63	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	254.06840		0.25407	269.50100	0.26950	254.068	12.85	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	286.86840		0.28687	271.30100	0.27130	286.868	12.85	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	163.53110		0.16353	174.33130	0.17433	163.531	13.93	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	486.33110		0.48633	466.13130	0.46613	486.331	13.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	947.33600		0.94734	977.57260	0.97757	947.336	12.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	20.13600		0.02014	19.37260	0.01937	20.136	12.70	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	261.94050		0.26194	278.14650	0.27815	261.940	12.78	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	274.74050		0.27474	259.94650	0.25995	274.740	12.78	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	257.97500		0.25797	273.58900	0.27359	257.975	12.81	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	280.77500		0.28078	265.38900	0.26539	280.775	12.81	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.05830		9.05830	9.08940	9.08940		12.95	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 22/07/2013	Any day expiry	9.20	Call	248.81320		0.24881	262.37470	0.26237	248.813	13.48	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	390.51320		0.39051	372.97470	0.37297	390.513	13.48	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	245.53270		0.24553	258.94510	0.25895	245.533	13.51	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	397.23270		0.39723	379.54510	0.37955	397.233	13.51	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	117.22730		0.11723	123.74960	0.12375	117.227	15.68	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	858.92730		0.85893	834.34960	0.83435	858.927	15.68	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	252.13760		0.25214	265.85180	0.26585	252.138	13.44	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	383.83760		0.38384	366.45180	0.36645	383.838	13.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.06310		9.06310	9.09420	9.09420		13.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	210.92500		0.21093	222.49930	0.22250	210.925	14.05	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	497.82500		0.49782	478.29930	0.47830	497.825	14.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	315.96740		0.31597	333.72570	0.33373	315.967	12.98	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	292.86740		0.29287	279.52570	0.27953	292.867	12.98	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	311.51460		0.31151	329.13990	0.32914	311.515	13.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	298.41460		0.29841	284.93990	0.28494	298.415	13.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	307.46430		0.30746	324.60510	0.32461	307.464	13.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	304.36430		0.30436	290.40510	0.29041	304.364	13.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	992.50710		0.99251	1,022.82070	1.02282	992.507	12.84	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	29.40710		0.02941	28.62070	0.02862	29.407	12.84	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.06910		9.06910	9.10020	9.10020		13.01	0.00	0	25,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	296.28430		0.29628	311.38850	0.31139	296.284	13.22	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	337.18430		0.33718	321.18850	0.32119	337.184	13.22	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	303.96710		0.30397	319.69690	0.31970	303.967	13.15	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	324.86710		0.32487	309.49690	0.30950	324.867	13.15	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	300.10180		0.30010	315.35990	0.31536	300.102	13.19	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	331.00180		0.33100	315.15990	0.31516	331.002	13.19	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.10020		9.10020	9.13150	9.13150		13.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	269.41240		0.26941	282.43790	0.28244	269.412	13.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.31	Put	479.21240		0.47921	460.93790	0.46094	479.212	13.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	152.87840		0.15288	160.23570	0.16024	152.878	15.78	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	892.67840		0.89268	868.73570	0.86874	892.678	15.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	291.68900		0.29169	305.73750	0.30574	291.689	13.72	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	431.48900		0.43149	414.23750	0.41424	431.489	13.72	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	275.57720		0.27558	288.89300	0.28889	275.577	13.89	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	465.37720		0.46538	447.39300	0.44739	465.377	13.89	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	272.47540		0.27248	285.64430	0.28564	272.475	13.92	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	472.27540		0.47228	454.14430	0.45414	472.275	13.92	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.13340		9.13340	9.16480	9.16480		13.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	182.31500		0.18232	190.35790	0.19036	182.315	16.00	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	928.91500		0.92891	905.55790	0.90556	928.915	16.00	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	322.62790		0.32263	336.67370	0.33667	322.628	14.11	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	479.22790		0.47923	461.87370	0.46187	479.228	14.11	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	319.33980		0.31934	333.26910	0.33327	319.340	14.14	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	485.93980		0.48594	468.46910	0.46847	485.940	14.14	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	316.09130		0.31609	329.89940	0.32990	316.091	14.18	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	492.69130		0.49269	475.09940	0.47510	492.691	14.18	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	325.95050		0.32595	340.11910	0.34012	325.950	14.08	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	472.55050		0.47255	455.31910	0.45532	472.551	14.08	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.32050		9.32050	9.35210	9.35210		15.02	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	650.33530		0.65034	660.78870	0.66079	650.335	14.54	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	439.83530		0.43984	418.68870	0.41869	439.835	14.54	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	659.21470		0.65921	669.86550	0.66987	659.215	14.49	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	428.71470		0.42871	407.76550	0.40777	428.715	14.49	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	654.75660		0.65476	665.31190	0.66531	654.757	14.52	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	434.25660		0.43426	413.21190	0.41321	434.257	14.52	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.32940		9.32940	9.36090	9.36090		15.07	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.11	Call	671.20750		0.67121	681.29690	0.68130	671.208	14.60	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	451.80750		0.45181	430.39690	0.43040	451.808	14.60	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	680.08110		0.68008	690.36590	0.69037	680.081	14.55	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	440.68110		0.44068	419.46590	0.41947	440.681	14.55	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	675.63010		0.67563	685.81490	0.68581	675.630	14.58	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	446.23010		0.44623	424.91490	0.42491	446.230	14.58	0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.51790		113.51790	113.66185	113.66185			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	201.72000		0.20172	345.67000	0.34567	201.720		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			8.72502		89.49175	8.72601	89.48324			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	80,311.49000		80.31149	80,302.98000	80.30298	80,311.490		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			8.81015		90.67671	8.81115	90.66825			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	1,584.51000		1.58451	1,576.05000	1.57605	1,584.510		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	79,625.38000		79.62538	79,616.92000	79.61692	79,625.380		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			442.44800		442.44800	442.30800	442.30800			0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	94,580.00000		9.45800	93,180.00000	9.31800	94,580.000		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	94,480.00000		9.44800	93,080.00000	9.30800	94,480.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 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	94,380.00000		9.43800	92,980.00000	9.29800	94,380.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			448.30600		448.30600	448.16500	448.16500			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	23,160.00000		2.31600	21,750.00000	2.17500	23,160.000		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	23,060.00000		2.30600	21,650.00000	2.16500	23,060.000		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	22,960.00000		2.29600	21,550.00000	2.15500	22,960.000		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			454.77300		454.77300	454.63100	454.63100			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	87,830.00000		8.78300	86,410.00000	8.64100	87,830.000		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	87,730.00000		8.77300	86,310.00000	8.63100	87,730.000		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	87,630.00000		8.76300	86,210.00000	8.62100	87,630.000		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			200.90300		200.90300	200.99900	200.99900			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			203.58800		203.58800	203.68500	203.68500			0.00	0	147.00
IGOV	On 07/11/2013	Index Future			206.55100		206.55100	206.65000	206.65000			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			544.09100		544.09100	544.35100	544.35100			0.00	0	183.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 20/03/2013	Jibar Tradeable Future			5.05000	94.95000	5.06000	94.94000					0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.04000	94.96000	5.05000	94.95000					0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.02000	94.98000	5.03000	94.97000					0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.99000	95.01000	5.00000	95.00000					0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			4.98000	95.02000	4.99000	95.01000					0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			4.97000	95.03000	4.98000	95.02000					0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.97000	95.03000	4.98000	95.02000					0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.00000	95.00000	5.03000	94.97000					0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.08000	94.92000	5.11000	94.89000					0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.21000	94.79000	5.23000	94.77000					0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.35000	94.65000	5.38000	94.62000					0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.52000	94.48000	5.53000	94.47000					0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.44200	7.44200	7.44500	7.44500			8.09		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	552.50610	0.55251	555.59230	0.55559	552.506		12.21		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.50610	0.00051	0.59230	0.00059	0.506		12.21		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	542.54160	0.54254	545.63370	0.54563	542.542		12.10		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.54160	0.00054	0.63370	0.00063	0.542		12.10		0.00	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	6.91	Call	532.58000		0.53258	535.67830	0.53568	532.580	12.00	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.58000		0.00058	0.67830	0.00068	0.580	12.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.49590		7.49590	7.49880	7.49880		8.99	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	242.50680		0.24251	247.00210	0.24700	242.507	9.27	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	86.60680		0.08661	88.20210	0.08820	86.607	9.27	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	235.79180		0.23579	240.25910	0.24026	235.792	9.26	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	89.89180		0.08989	91.45910	0.09146	89.892	9.26	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	229.17030		0.22917	233.60730	0.23361	229.170	9.24	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	93.27030		0.09327	94.80730	0.09481	93.270	9.24	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			6.72777		108.67517	6.73863	108.59454			0.00	0	3,490.00
R023	On 02/05/2013	Bond Future	7.04	Call	2,287.37000		2.28737	2,206.74000	2.20674	2,287.370		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	2,359.59000		2.35959	2,278.96000	2.27896	2,359.590		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	2,431.75000		2.43175	2,351.12000	2.35112	2,431.750		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			6.77647		110.11397	6.78769	110.03260			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,644.15000		3.64415	3,562.78000	3.56278	3,644.150		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,713.52000		3.71352	3,632.15000	3.63215	3,713.520		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	3,782.83000		3.78283	3,701.46000	3.70146	3,782.830		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.27716		119.92124	5.28817	119.89440		1.64	0.00	0	19,469.00
R157	On 02/05/2013	Bond Future	5.34	Call	425.78000		0.42578	413.05000	0.41305	425.780	1.65	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
R157	On 02/05/2013	Bond Future	5.34	Put	272.70000		0.27270	286.81000	0.28681	272.700	1.65	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	440.17000		0.44017	427.14000	0.42714	440.170	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	262.75000		0.26275	276.56000	0.27656	262.750	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	454.82000		0.45482	441.48000	0.44148	454.820	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	253.07000		0.25307	266.57000	0.26657	253.070	1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.26189		121.50911	5.27423	121.48224		1.50	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,053.48000		92.05348	92,026.61000	92.02661	92,053.480	1.61	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	1.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.23942		116.45437	5.25365	116.42737		1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	950.15000		0.95015	932.74000	0.93274	950.150	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	287.60000		0.28760	297.19000	0.29719	287.600	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	963.34000		0.96334	945.80000	0.94580	963.340	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	281.97000		0.28197	291.43000	0.29143	281.970	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	976.62000		0.97662	958.94000	0.95894	976.620	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	276.43000		0.27643	285.75000	0.28575	276.430	1.43	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			7.27799		131.48829	7.27867	131.48140		11.24	346,077,179.28	2,632	65,518.00
R186	On 02/05/2013	Bond Future	6.75	Call	707.21000		0.70721	718.77000	0.71877	707.210	11.08	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,222.49000		6.22249	6,240.94000	6.24094	6,222.490	11.08	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,175.22000		3.17522	3,189.51000	3.18951	3,175.220	11.32	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,046.16000		2.04616	2,067.34000	2.06734	2,046.160	11.32	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,232.91000		3.23291	3,247.12000	3.24712	3,232.910	11.33	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,003.73000		2.00373	2,024.83000	2.02483	2,003.730	11.33	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,291.15000		3.29115	3,305.26000	3.30526	3,291.150	11.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.41	Put	1,961.96000		1.96196	1,982.96000	1.98296	1,961.960	11.34	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	5,557.81000		5.55781	5,566.90000	5.56690	5,557.810	11.53	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	893.06000		0.89306	909.04000	0.90904	893.060	11.53	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.33925	127.94422		7.33992	127.93756		12.96	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,938.54000		3.93854	3,948.89000	3.94889	3,938.540	12.89	0.00	0	4,215.00
R186	On 01/08/2013	Bond Future	7.25	Put	4,830.26000		4.83026	4,847.27000	4.84727	4,830.260	12.89	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	118,671.81000		118.67181	118,665.15000	118.66515	118,671.810	13.50	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.50	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.40556	129.78997		7.40623	129.78345		12.67	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,689.80000		9.68980	9,694.58000	9.69458	9,689.800	13.05	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,727.08000		2.72708	2,738.38000	2.73838	2,727.080	13.05	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,752.57000		9.75257	9,757.30000	9.75730	9,752.570	13.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,700.03000		2.70003	2,711.28000	2.71128	2,700.030	13.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,609.04000		13.60904	13,610.84000	13.61084	13,609.040	13.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,421.64000		1.42164	1,429.96000	1.42996	1,421.640	13.26	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,627.16000		9.62716	9,631.99000	9.63199	9,627.160	13.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,754.36000		2.75436	2,765.71000	2.76571	2,754.360	13.04	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
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			289.04290	289.04290		289.17446	289.17446			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	6,652.90000		6.65290	6,784.46000	6.78446	6,652.900		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

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	282.40	Call	6,642.90000	6.64290	6,774.46000	6.77446	6,642.900		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	6,632.90000	6.63290	6,764.46000	6.76446	6,632.900		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			5.16997	108.79027	5.17548	108.78147		0.99	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,825.31000	1.82531	1,834.11000	1.83411	1,825.310	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,808.98000	1.80898	1,817.78000	1.81778	1,808.980	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,792.64000	1.79264	1,801.44000	1.80144	1,792.640	0.93	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.13593	105.82650	5.14229	105.81787		0.92	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,580.82000	68.58082	68,572.19000	68.57219	68,580.820	1.00	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.00	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.06296	107.35313	5.07073	107.34462		0.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	163.72000	0.16372	161.35000	0.16135	163.720	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	463.37000	0.46337	469.51000	0.46951	463.370	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	167.47000	0.16747	165.06000	0.16506	167.470	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	456.12000	0.45612	462.22000	0.46222	456.120	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	171.29000	0.17129	168.83000	0.16883	171.290	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	448.94000	0.44894	454.99000	0.45499	448.940	0.80	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			215.47988	215.47988	215.48021	215.48021			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	4,439.88000	4.43988	4,440.21000	4.44021	4,439.880		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	4,429.88000		4.42988	4,430.21000	4.43021	4,429.880		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	4,419.88000		4.41988	4,420.21000	4.42021	4,419.880		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			5.74906		110.69344	5.76522	110.62844		3.84	0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,059.52000		1.05952	1,024.66000	1.02466	1,059.520		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	494.18000		0.49418	524.32000	0.52432	494.180		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,084.86000		1.08486	1,049.44000	1.04944	1,084.860		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	479.54000		0.47954	509.12000	0.50912	479.540		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,110.50000		1.11050	1,074.54000	1.07454	1,110.500		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	465.22000		0.46522	494.26000	0.49426	465.220		0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.77446		112.15909	5.79170	112.09348		3.70	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,945.89000		98.94589	98,880.28000	98.88028	98,945.890		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		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.80515		109.61687	5.82373	109.55056		3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,730.17000		1.73017	1,693.69000	1.69369	1,730.170		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,001.89000		1.00189	1,031.72000	1.03172	1,001.890		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,387.35000		107.38735	107,321.04000	107.32104	107,387.350		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		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,153.22000		1.15322	1,125.18000	1.12518	1,153.220		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,493.55000		1.49355	1,531.82000	1.53182	1,493.550		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,687.92000		1.68792	1,652.00000	1.65200	1,687.920		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,030.48000		1.03048	1,060.87000	1.06087	1,030.480		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,708.98000		1.70898	1,672.78000	1.67278	1,708.980		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.00	Put	1,016.11000		1.01611	1,046.22000	1.04622	1,016.110	3.64	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.04309		112.21352	6.05919	112.13354		5.26	0.00	0	7,307.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,757.62000		1.75762	1,710.10000	1.71010	1,757.620	5.35	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	538.86000		0.53886	571.32000	0.57132	538.860	5.35	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,791.45000		1.79145	1,743.34000	1.74334	1,791.450	5.36	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	523.68000		0.52368	555.55000	0.55555	523.680	5.36	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,825.59000		1.82559	1,776.89000	1.77689	1,825.590	5.36	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	508.84000		0.50884	540.12000	0.54012	508.840	5.36	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.08271		109.67254	6.09966	109.59183		5.53	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,789.04000		100.78904	100,708.33000	100.70833	100,789.040	5.83	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.12487		111.25468	6.14286	111.17302		5.11	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,487.23000		4.48723	4,425.57000	4.42557	4,487.230	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	600.79000		0.60079	620.79000	0.62079	600.790	5.35	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,301.71000		2.30171	2,259.04000	2.25904	2,301.710	5.12	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,555.00000		1.55500	1,593.99000	1.59399	1,555.000	5.12	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,327.82000		2.32782	2,284.84000	2.28484	2,327.820	5.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,536.09000		1.53609	1,574.77000	1.57477	1,536.090	5.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,354.08000		2.35408	2,310.80000	2.31080	2,354.080	5.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,517.35000		1.51735	1,555.73000	1.55573	1,517.350	5.13	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.16549		103.87321	5.17173	103.86896		0.40		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,221.98000		1.22198	1,226.23000	1.22623	1,221.980	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,215.03000		1.21503	1,219.28000	1.21928	1,215.030	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,208.08000		1.20808	1,212.33000	1.21233	1,208.080	0.37		0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.02509		101.48653	5.03420	101.48251		0.30		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,488.42000		30.48842	30,484.40000	30.48440	30,488.420	0.33		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.33		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.42853		102.95058	4.45008	102.94672		0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	30.88000		0.03088	29.41000	0.02941	30.880	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	55.70000		0.05570	58.09000	0.05809	55.700	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	31.62000		0.03162	30.13000	0.03013	31.620	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	54.64000		0.05464	57.01000	0.05701	54.640	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	32.36000		0.03236	30.85000	0.03085	32.360	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	53.59000		0.05359	55.94000	0.05594	53.590	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			6.29841		107.36057	6.30414	107.32871		6.46		0.00	0	7,233.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,643.23000		1.64323	1,632.43000	1.63243	1,643.230	6.53		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	859.41000		0.85941	880.47000	0.88047	859.410	6.53		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,676.99000		1.67699	1,665.93000	1.66593	1,676.990	6.53		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	838.08000		0.83808	858.88000	0.85888	838.080	6.53		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,711.11000		1.71111	1,699.79000	1.69979	1,711.110	6.54		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	817.15000		0.81715	837.69000	0.83769	817.150	6.54		0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.34614		105.14547	6.35209	105.11353		6.74		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 01/08/2013	Bond Future	106.18	Call	97,574.28000		97.57428	97,542.34000	97.54234	97,574.280	7.06	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.39389		106.66229	6.40012	106.63009		6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,169.22000		3.16922	3,153.89000	3.15389	3,169.220	6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,652.27000		1.65227	1,669.14000	1.66914	1,652.270	6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,200.71000		3.20071	3,185.26000	3.18526	3,200.710	6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,633.00000		1.63300	1,649.75000	1.64975	1,633.000	6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,232.34000		3.23234	3,216.78000	3.21678	3,232.340	6.58	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,613.91000		1.61391	1,630.55000	1.63055	1,613.910	6.58	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.41552		102.72140	6.42636	102.65422		7.81	0.00	0	18,312.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,191.39000		2.19139	2,156.67000	2.15667	2,191.390	7.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	811.26000		0.81126	843.72000	0.84372	811.260	7.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,231.84000		2.23184	2,196.64000	2.19664	2,231.840	7.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	790.76000		0.79076	822.74000	0.82274	790.760	7.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,272.65000		2.27265	2,236.96000	2.23696	2,272.650	7.89	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	770.68000		0.77068	802.17000	0.80217	770.680	7.89	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.45949		104.08147	6.47073	104.01376		8.19	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	95,037.00000		95.03700	94,969.29000	94.96929	95,037.000	8.63	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.50833		102.18658	6.52007	102.11806		8.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,487.15000		6.48715	6,437.05000	6.43705	6,487.150	8.59	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	893.84000		0.89384	912.26000	0.91226	893.840	8.59	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,696.65000		3.69665	3,660.63000	3.66063	3,696.650	8.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.79	Put	2,068.08000		2.06808	2,100.58000	2.10058	2,068.080	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,731.47000		3.73147	3,695.22000	3.69522	3,731.470	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,045.67000		2.04567	2,077.94000	2.07794	2,045.670	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,766.43000		3.76643	3,729.97000	3.72997	3,766.430	8.27	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,023.45000		2.02345	2,055.51000	2.05551	2,023.450	8.27	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.15468		81.01066	8.15541	81.00430		16.72	0.00	0	9,196.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,695.84000		1.69584	1,709.65000	1.70965	1,695.840	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,151.29000		3.15129	3,171.46000	3.17146	3,151.290	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,731.58000		1.73158	1,745.41000	1.74541	1,731.580	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,097.50000		3.09750	3,117.69000	3.11769	3,097.500	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,767.78000		1.76778	1,781.63000	1.78163	1,767.780	16.61	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,044.32000		3.04432	3,064.53000	3.06453	3,044.320	16.61	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.21866		82.08336	8.21939	82.07708		17.58	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	72,134.25000		72.13425	72,127.97000	72.12797	72,134.250	18.26	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	18.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.28897		80.12266	8.28970	80.11647		20.14	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,216.33000		11.21633	11,219.49000	11.21949	11,216.330	21.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,893.82000		1.89382	1,903.17000	1.90317	1,893.820	21.00	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,671.86000		7.67186	7,677.77000	7.67777	7,671.860	20.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,592.75000		3.59275	3,604.85000	3.60485	3,592.750	20.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,719.87000		7.71987	7,725.75000	7.72575	7,719.870	20.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,562.68000		3.56268	3,574.75000	3.57475	3,562.680	20.61	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
R209	On 07/11/2013	Bond Future	8.81	Call	7,767.98000		7.76798	7,773.84000	7.77384	7,767.980	20.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,532.83000		3.53283	3,544.88000	3.54488	3,532.830	20.62	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.15061		164.15061	164.15226	164.15226			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,010.61000		3.01061	3,012.26000	3.01226	3,010.610		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	3,000.61000		3.00061	3,002.26000	3.00226	3,000.610		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	2,990.61000		2.99061	2,992.26000	2.99226	2,990.610		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			128.49995		128.49995	128.60445	128.60445			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,809.95000		2.80995	2,914.45000	2.91445	2,809.950		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	2,799.95000		2.79995	2,904.45000	2.90445	2,799.950		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	2,789.95000		2.78995	2,894.45000	2.89445	2,789.950		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.26746		134.26746	134.37859	134.37859			0.00	0	20,170.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future	131.09	Call	3,177.46000		3.17746	3,288.59000	3.28859	3,177.460		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	3,167.46000		3.16746	3,278.59000	3.27859	3,167.460		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	3,157.46000		3.15746	3,268.59000	3.26859	3,157.460		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			7.84775		93.21660	7.84847	93.21015		15.02	0.00	0	10,129.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,384.15000		2.38415	2,398.33000	2.39833	2,384.150	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,453.58000		2.45358	2,474.21000	2.47421	2,453.580	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,428.28000		2.42828	2,442.42000	2.44242	2,428.280	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,408.14000		2.40814	2,428.73000	2.42873	2,408.140	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,472.87000		2.47287	2,486.96000	2.48696	2,472.870	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,363.28000		2.36328	2,383.82000	2.38382	2,363.280	14.96	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.91064		94.45072	7.91135	94.44446		15.56	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,835.70000		83.83570	83,829.44000	83.82944	83,835.700	16.13	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.13	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.98127		92.27569	7.98198	92.26953		16.57	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,036.68000		8.03668	8,041.62000	8.04162	8,036.680	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,965.65000		2.96565	2,976.75000	2.97675	2,965.650	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,088.81000		8.08881	8,093.71000	8.09371	8,088.810	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,937.92000		2.93792	2,948.98000	2.94898	2,937.920	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,141.04000		8.14104	8,145.90000	8.14590	8,141.040	17.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,910.41000		2.91041	2,921.43000	2.92143	2,910.410	17.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 02/05/2013	Bond Future			8.18651		82.79622	8.18721	82.78975		17.47		0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	74,016.60000		74.01660	74,010.13000	74.01013	74,016.600	18.19		0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.19		0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.24781		83.89243	8.24850	83.88613		18.15		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	73,444.53000		73.44453	73,438.23000	73.43823	73,444.530	18.82		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.82		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.42740		1.42740	1.43090	1.43090		11.06		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,374.46040		0.13745	1,409.51370	0.14095	1,374.460	14.39		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.46040		0.00005	0.51370	0.00005	0.460	14.39		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,274.64930		0.12746	1,309.71450	0.13097	1,274.649	13.88		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.64930		0.00006	0.71450	0.00007	0.649	13.88		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,174.92420		0.11749	1,210.00240	0.12100	1,174.924	13.36		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	0.92420		0.00009	1.00240	0.00010	0.924	13.36		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.43840		1.43840	1.44220	1.44220		13.18		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	677.96680		0.06780	706.97780	0.07070	677.967	12.45		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	193.96680		0.01940	184.97780	0.01850	193.967	12.45		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	611.85520		0.06119	639.50170	0.06395	611.855	12.44		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	227.85520		0.02279	217.50170	0.02175	227.855	12.44		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	554.26970		0.05543	580.22110	0.05802	554.270	12.59		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	270.26970		0.02703	258.22110	0.02582	270.270	12.59		0.00	0	0.00
Total for Derivatives :													1,190,609,813.87	315,581	1 980 587.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		12.58403	99.94188	12.55288				0.00	0	0.00
------	---------------	-----------	--	--	----------	--	----------	----------	----------	--	--	--	------	---	------

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond	108.85858	25.06323	108.85858	25.00313			1,049,832,145,520.00	9,644,000	9,644,000.00
AA04	On 22/03/2017	Spot Bond	100.00011	10.16630	100.00011	10.14112			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	111.70673	12.64639	111.70673	12.61542			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.63261	7.11026	100.63261	7.09235			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.64155	7.20165	100.64155	7.18351			0.00	0	19,000,000.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.61822	8.00000	46.60812			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	11.01185	101.73855	10.98686			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	26.92366	105.29362	26.86082			47,698,009,860.00	453,000	12,063,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	51.02252	105.62267	50.90313			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	9.70857	100.96284	9.68405			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	14.45998	111.66393	14.42457			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	63.29334	100.00003	63.09135			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	89.36059	215.58145	88.91889			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	32.22639	134.94825	32.13198			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.99501	269.82094	2.98098			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	26.36382	100.53123	26.29750			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	44.03126	100.25380	43.92198			601,522,800,000.00	6,000,000	1,500,000.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.75205	100.10451	13.71797			0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.87864	100.10764	8.85662				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	8.38208	100.11256	8.36131				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.45034	100.11573	8.42938				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	29.69102	113.03853	29.61762				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	23.85594	102.88112	23.79535				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	36.24649	106.71879	36.16095			373,515,765,000.00		3,500,000	2,000,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	30.84206	101.43096	30.76470				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	24.15756	100.69530	24.09738				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.90120	101.53927	11.87133				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.66618	101.47729	16.62437				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.03975	101.61005	10.01454			101,610,050,000.00		1,000,000	1,500,000.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	72.01433	108.48706	71.84211			2,386,715,320.00		22,000	1,122,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	64.35211	101.57306	64.14394				0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	76.72414	100.00000	76.50430				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	89.38132	215.26681	88.94006				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	43.98999	133.33110	43.86229				0.00	0	1,180,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	23.29380	122.14204	23.23057				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.68203	113.35700	9.65723				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	4.98181	100.00000	4.97025				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	17.51180	123.70523	17.46527				0.00	0	4,471,000.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.65249	102.18114	17.60793				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.52592	99.83242	11.49742				0.00	0	1,600,000.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.58552	99.82309	11.55687				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	12.15391	99.81405	12.12387			199,628,100,000.00	2,000,000	1,850,000.00	
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.46034	106.48741	5.44709				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	22.76827	100.00000	22.71188				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.08491	165.75435	4.07104				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	13.81189	157.68318	13.76666				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.31196	170.05600	3.30050				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	139.72564	143.83197	139.17596				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.88794	172.68858	3.87432				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	89.36323	215.54135	88.92158				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	89.36021	215.58717	88.91850				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	97.68577	100.00000	97.44033				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.01930	71.58015	7.00892				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond	71.58015	7.01930	71.58015	7.00892			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	98.64372	100.36979	98.37687			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.77626	84.61000	12.75482			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.83786	92.57000	19.80228			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.60680	100.05362	11.57804			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.69809	95.34000	17.66565			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	33.17617	100.00000	33.11323			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.51240	94.00000	16.48244			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.47229	94.99000	15.44401			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	23.48077	89.20000	23.43978			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	31.00529	90.02000	30.94974			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.42265	101.37010	9.39903			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.26898	101.21709	9.24578			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	29.64552	89.83000	29.59249			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	21.88691	136.93312	21.82427			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	25.08845	102.86000	25.03987			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	25.52905	96.69000	25.48086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	96.61000	24.53308	96.61000	24.48679			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	24.13432	96.38000	24.08886			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.84327	99.94804	9.81890			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	25.00264	121.81240	24.93702			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	77.22935	104.20000	77.06820			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.78874	101.30453	9.76421			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	21.81426	93.54000	21.77406			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	20.70233	92.85000	20.66439			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.06312	103.39542	2.05837			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.75372	149.61017	2.74529			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.39377	196.08295	2.38480			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.20760	95.40000	17.17579			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	72.66493	107.27000	72.51008			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.06546	94.09000	17.03388			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	7.70633	100.00000	7.64663			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.17978	100.00000	3.17364			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	13.89611	114.69202	13.86136		26,379,164,600.00	230,000	4,330,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	24.89993	105.76936	24.84160		17,240,405,680.00	163,000	7,227,600.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	102.79126	9.97218	102.79126	9.94948				17,371,722,940.00	169,000	5,843,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.72146	101.48825	12.69265				79,160,835,000.00	780,000	390,000.00
ABS9	On 17/03/2016	Spot Bond	110.44192	18.86901	110.44192	18.82323				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	38.24639	125.04605	38.14124				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.65671	4.00000	121.63318				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.95639	274.59193	2.94239				0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.91841	123.88924	4.90493				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.59692	128.40915	2.58961				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	82.92609	99.53952	82.67573				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	100.63142	100.06620	100.37123				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	92.69072	100.07265	92.23157				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.09417	100.00000	26.02956				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	68.69919	100.53957	68.47892				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	90.43280	101.66199	90.21332				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	68.69919	100.53957	68.47892				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	86.67141	101.42690	86.47025				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	91.75511	102.82057	91.54562				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	27.47026	111.03772	27.40332				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029	On 20/08/2015	Spot Bond	100.83941	21.40552	100.83941	21.35151			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	21.61768	100.86237	21.56313			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	24.62335	101.18756	24.56103			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	63.82725	100.06785	63.62343			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	63.79908	100.06721	63.59537			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	21.19330	100.81643	21.13984			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.58509	54.43317	8.57488			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	55.12596	100.61624	54.99257			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	63.17079	99.86961	63.01455			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.17179	100.00000	20.13352			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.93824	100.00000	16.90611			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.93824	100.00000	16.90611			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	64.17457	100.07583	63.96963			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	18.51822	100.07969	18.47233			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	19.41565	100.08857	19.36753			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	18.11813	100.07573	18.07323			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	18.38846	100.07841	18.34289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081	On 20/09/2015	Spot Bond	100.07959	18.50740	100.07959	18.46154			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.33845	103.08180	10.31473			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.33845	103.08180	10.31473			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.38617	103.10163	10.36234			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	17.90185	100.07361	17.85749			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.38617	103.10163	10.36234			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.29072	103.06198	10.26711			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	29.21657	79.64238	29.16972			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	31.40994	100.07204	31.33212			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	64.71410	100.07100	64.55374			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	17.56340	99.94507	17.51994			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	64.71410	100.07100	64.55374			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.45090	100.07684	9.42748			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	9.26968	100.07933	9.24671			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.22063	100.08039	9.19779			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.98365	100.07826	8.96138			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	64.42612	100.06560	64.26649			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	10.03317	100.07361	10.00831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102	On 12/07/2013	Spot Bond	101.31884	87.71144	101.31884	87.42985			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	11.08128	110.28658	11.05134			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	44.06391	100.06728	43.95474			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	50.80460	105.71996	50.68563			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	57.99699	100.99526	57.85047			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.92142	101.18059	7.90160			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.86822	102.01291	7.84838			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.08589	100.00000	10.06676			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	58.57242	101.04786	58.42601			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.39391	100.00000	4.38414			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.64576	100.00000	5.63313			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.31367	72.59933	14.29229			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.44731	127.83552	3.43790			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.57980	127.87043	3.57004			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.73053	100.07569	8.70889			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	37.79068	100.62321	37.69552			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	37.79068	100.62321	37.69552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132		On 27/01/2014	Spot Bond		101.04786	58.57242	101.04786	58.42601		0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond		100.51806	37.18828	100.51806	37.09473		0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond		100.07299	31.49399	100.07299	31.41594		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond		100.07235	31.43796	100.07235	31.36005		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond		101.33418	8.48310	101.33418	8.46184		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond		100.41093	11.02862	100.41093	11.00121		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond		101.33457	8.47134	101.33457	8.45012		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond		103.90444	10.07403	103.90444	10.05077		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond		103.93140	10.12050	103.93140	10.09712		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond		100.22094	31.44353	100.22094	31.36551		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond		100.59173	12.85365	100.59173	12.82165		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond		99.93469	12.22900	99.93469	12.19874		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond		100.07603	8.76606	100.07603	8.74434		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond		100.93686	68.82139	100.93686	68.64954		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond		100.27790	43.83137	100.27790	43.72257		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond		100.06196	43.67494	100.06196	43.56674		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond		100.07446	11.00593	100.07446	10.97866		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond		100.76536	56.57421	100.76536	56.43156		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153	On 20/03/2015	Spot Bond	100.06587	22.47603	100.06587	22.42035	0.00	0	0.00			
ACL154	On 20/03/2015	Spot Bond	100.06402	22.30200	100.06402	22.24675	0.00	0	0.00			
ACL155	On 20/03/2015	Spot Bond	100.06760	22.63982	100.06760	22.58373	0.00	0	0.00			
ACL156	On 20/03/2017	Spot Bond	100.07424	10.98278	100.07424	10.95556	0.00	0	0.00			
ACL157	On 20/03/2017	Spot Bond	100.07047	10.57762	100.07047	10.55141	0.00	0	0.00			
ACL158	On 20/03/2015	Spot Bond	100.06619	22.50675	100.06619	22.45098	0.00	0	0.00			
ACL159	On 20/03/2015	Spot Bond	100.06739	22.61934	100.06739	22.56330	0.00	0	0.00			
ACL161	On 20/03/2022	Spot Bond	102.65284	14.42248	102.65284	14.38952	0.00	0	0.00			
ACL162	On 20/09/2015	Spot Bond	100.06844	17.38277	100.06844	17.33970	0.00	0	0.00			
ACL163	On 20/03/2015	Spot Bond	100.06674	22.55793	100.06674	22.50203	0.00	0	0.00			
ACL164	On 20/06/2014	Spot Bond	100.09530	46.12765	100.09530	46.01332	0.00	0	0.00			
ACL165	On 20/06/2017	Spot Bond	100.18292	22.78045	100.18292	22.72395	0.00	0	0.00			
ACL166	On 20/03/2014	Spot Bond	100.06691	43.80085	100.06691	43.69232	0.00	0	0.00			
ACL167	On 20/06/2019	Spot Bond	108.26890	11.05162	108.26890	11.02538	0.00	0	0.00			
ACL168	On 20/06/2017	Spot Bond	100.07386	10.94806	100.07386	10.92093	0.00	0	0.00			
ACL169	On 20/06/2017	Spot Bond	103.66222	4.88090	103.66222	4.86931	0.00	0	0.00			
ACL170	On 20/03/2015	Spot Bond	100.06728	22.60911	100.06728	22.55309	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond	100.06735	22.62963	100.06735	22.57356			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.86656	100.07626	10.83963			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	9.09979	100.07891	9.07724			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.50960	100.07361	8.48851			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	63.87801	100.07223	63.67403			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	31.67962	100.07839	31.60111			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	23.12001	100.07574	23.06273			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	11.44534	100.08155	11.41697			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.86656	100.07626	10.83963			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	9.15881	100.07944	9.13611			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	10.16117	100.07796	10.13599			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.64483	100.07839	8.62341			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.14106	100.07515	12.11097			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.87717	100.07965	8.85517			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	9.03105	100.08103	9.00868			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	63.51652	100.06425	63.31370			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	63.55412	100.06489	63.35119			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	17.19809	100.06989	17.15548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond	100.07148	17.36032	100.07148	17.31730			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.97658	100.08134	8.95433			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.97658	100.08134	8.95433			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	12.08194	100.08737	12.05200			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	10.03276	100.07679	10.00790			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.98935	100.08652	11.95963			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	12.02407	100.08684	11.99426			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	12.08194	100.08737	12.05200			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.03177	85.50175	7.01795			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	9.17797	100.08315	9.15523			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	9.17797	100.08315	9.15523			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01781	100.00000	0.01777			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01717	100.00000	0.01712			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	5.79930	100.00000	5.76828		10,000,000,000,000.00		100,000,000	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176		800,000,000,000.00		8,000,000	8,000,000.00
ACL207	On 22/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		83,000,000,000,000.00		830,000,000	750,000,000.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	98.10470	103.67806	97.85573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000	3.59873	100.00000	3.58972			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	26.26532	100.56844	26.19921			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	26.84319	100.63477	26.77559			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	27.22821	100.67892	27.15961			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	15.83342	101.20949	15.79379			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.55042	101.34649	16.50894			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	17.50436	101.52904	17.46042			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	12.24827	108.27946	12.21902		15,375,683,320.00		142,000	20,042,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	12.90537	124.59492	12.87108			0.00	0	1,787,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	32.50114	100.00000	32.42066			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	20.16919	115.64616	20.11840		5,088,431,040.00		44,000	8,944,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	31.06952	100.00000	30.99258			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.27781	100.00000	15.24381			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.59696	154.79211	4.58212			0.00	0	14,500,000.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	40.41825	129.92747	40.30663			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	90.29197	101.15622	90.06674			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.47649	99.92565	11.44809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	112.23984	13.20051	112.23984	13.16824			0.00	0	4,668,000.00
BAW12	On 17/04/2015	Spot Bond	101.18527	20.60215	101.18527	20.55059			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.49514	101.23711	9.47136			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	62.62838	100.00000	62.47329			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.16855	100.00000	9.14559			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	23.23885	114.82122	23.18099			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.42095	99.81750	10.39519			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	64.95918	100.11329	64.75166			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	70.09973	103.73691	69.93809			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	30.47876	99.83571	30.40339			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	35.53461	105.24488	35.45216			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	14.33306	111.52726	14.29820			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	57.53921	100.88946	57.39398			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	18.98863	104.32215	18.93979			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	89.12235	99.81811	88.70457			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	21.47276	102.00706	21.41863			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	21.45671	101.95171	21.40265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.10022	99.81798	15.06288			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	21.36570	101.94160	21.31188			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.32918	104.59763	14.29225			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	20.65678	99.81335	20.60572			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	20.65678	99.81335	20.60572			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	17.44019	99.81340	17.39707			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.03077	101.35805	17.98558			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	18.97244	102.22265	18.92453			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	21.47276	102.00706	21.41863			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	18.28024	102.70168	18.23389			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.55316	102.35327	12.52143			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.76443	99.82359	14.72792			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.76580	99.81671	14.72929			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.76580	99.81671	14.72929			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	32.51067	99.82722	32.43028			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	98.27083	99.86832	98.02421			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.93513	97.82330	19.88673			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.82779	103.70924	13.79242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	99.79214	15.15527	99.79214	15.11780			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	13.06095	100.04409	13.02858			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.67810	99.77076	1.67396			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.68272	92.33087	12.65349			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	61.76309	99.87024	61.56620			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	19.06587	99.83486	19.01873			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.11359	99.06007	10.08876			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.68711	99.81958	0.68541			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	22.20456	104.16088	22.14754			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	20.23515	103.97505	20.18325			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	17.47160	106.00425	17.42602			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.99381	99.75847	14.95677			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.28276	99.75846	0.28206			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.14460	100.00000	0.14389		4,000,000,000,000.00	40,000,000	20,000,000.00	
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.97774	100.00000	6.96450			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.58055	100.00000	21.52710			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.64072	100.00000	19.59209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.12390	100.00000	12.09388			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.14350	100.00000	12.11310			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.65838	100.00000	14.62208			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.70124	100.00000	12.66978			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	102.23764	100.20198	101.96593			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	32.72862	102.32067	32.64589			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	20.27432	102.37811	20.22305			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.17227	169.54509	2.16491			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.44002	150.32167	10.41381			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	12.06782	150.48996	12.03750			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.44888	105.72100	10.42454			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	39.75170	101.02420	39.65125			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	90.57382	101.68745	90.27343			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	55.64887	100.66680	55.50868			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	56.63774	100.64029	56.49509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B	On 04/07/2013	Spot Bond	104.00756	90.46144	104.00756	90.15644			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	57.70186	100.90417	57.55619			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	98.33854	101.68177	98.08766			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.71511	100.33377	8.69347			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	31.16250	100.06919	31.08528			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	34.36676	100.00000	34.28070			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	75.56832	100.00000	75.41956			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.51453	101.11913	12.48323			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.56418	101.12772	12.53275			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.71309	101.15348	12.68128			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.20904	101.23934	13.17596			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.70435	101.32517	13.67002			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.08796	101.56516	15.05008			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.02574	100.00000	6.01082			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.06306	100.93890	10.03793			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.41369	100.99127	10.38767			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.56387	101.01372	10.53747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.61392	101.02120	10.58740			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.21402	101.11093	11.18597			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.01282	101.23048	11.98275			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.77137	100.00000	3.76203			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.77137	100.00000	3.76203			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	10.05925	100.10441	10.03432			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.70330	100.11338	10.67677			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.87893	100.11583	10.85197			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	14.90815	107.76177	14.87270			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.40579	100.12316	11.37752			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	12.34231	100.13609	12.31172			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.70527	100.00000	2.69858			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.70527	100.00000	2.69858			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	35.30532	110.26280	35.21978		18,634,413,200.00	169,000	3,119,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	7.74112	100.53667	7.72165			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	70.75824	96.69296	70.62585			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond	100.49749	13.83281	100.49749	13.79801			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.42087	100.00000	6.40479			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	6.74430	100.60117	6.72732			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	13.85089	100.49926	13.81605			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.14915	100.52855	14.11355			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	14.69111	100.58172	14.65414			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	16.94484	100.80214	16.90209			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.12977	101.17004	13.09655			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.10916	94.84741	100.10916	94.36548			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	91.19753	100.17136	90.89709			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	64.85808	100.07370	64.69737			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	82.97943	100.27042	82.80099			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.35423	100.00000	9.33107			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	35.12060	112.83919	35.03391		11,396,758,190.00	101,000	3,401,000.00	
CBL08	On 02/11/2016	Spot Bond	121.22515	18.51022	121.22515	18.46183		0.00	0	100,000.00	
CBL09	On 29/01/2017	Spot Bond	101.55684	14.03306	101.55684	13.99783		0.00	0	0.00	
CBL10	On 06/05/2014	Spot Bond	100.95576	39.36366	100.95576	39.26425		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond	108.79348	18.34597	108.79348	18.30199			7,397,956,640.00	68,000	8,368,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	16.47811	109.29382	16.43847			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.63040	101.38676	10.60345			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.60694	110.62195	11.57874			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	19.71605	100.52977	19.66645			201,059,540,000.00	2,000,000	500,000.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.83201	105.82127	13.79960			346,458,837,980.00	3,274,000	4,574,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	9.94694	100.81182	9.92185			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	10.92511	105.70562	10.89952			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.59531	100.97754	15.55592			0.00	0	333,000.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.81445	100.26196	11.78512			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.14200	123.26011	12.11001			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.83389	119.72199	11.80342			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	14.00528	123.54995	13.96811			0.00	0	29,219,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	16.51323	100.40002	16.47219			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	22.42221	107.22537	22.36910			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	28.13684	100.86678	28.06584			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	44.61787	102.24997	44.50516			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	28.07904	102.59156	28.00790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond	100.41408	25.26663	100.41408	25.20383				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	104.69465	100.11325	104.42383				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	48.52738	100.18762	48.40701				0.00	0	1,000,000.00
CLN108	On 20/06/2013	Spot Bond	100.07319	92.69067	100.07319	92.23151				0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	97.68577	100.00000	97.44033				0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	97.68577	100.00000	97.44033				0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	97.68577	100.00000	97.44033				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	97.68577	100.00000	97.44033				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	92.69067	100.07319	92.23151				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	92.69067	100.07319	92.23151				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	68.67476	100.53672	68.45458				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	92.71301	100.07373	92.25373				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	92.48967	100.06833	92.03152				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	92.31099	100.06400	91.85375				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	83.89734	100.60353	83.71042				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	24.31913	101.15466	24.25762				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	91.24013	99.83222	90.94045				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	101.14186	24.20080	101.14186	24.13958			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	63.82241	100.06829	63.61860			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	63.65813	100.06451	63.45487			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.82607	101.20948	24.76324			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	77.73698	100.61649	77.43457			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	77.65874	100.58787	77.43512			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	69.11271	100.59448	68.89102			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	92.75767	100.07482	92.29817			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	92.60134	100.07103	92.14263			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	63.98668	100.07206	63.78235			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	73.20619	106.64650	73.03353			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	99.25648	103.71200	99.01075			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	70.55124	104.51633	70.38756			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	78.71092	100.85780	78.48456			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	46.08773	100.09542	45.97350			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	65.49398	100.79729	65.33064			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	65.49398	100.79729	65.33064			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	90.70447	101.28023	90.48452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	100.83563	27.64354	100.83563	27.57380			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.76686	100.00000	18.72038			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.56077	100.00000	18.51482			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	43.92975	100.00000	43.81976			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	43.92975	100.00000	43.81976			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	43.92975	100.00000	43.81976			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	43.92975	100.00000	43.81976			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	43.92975	100.00000	43.81976			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	43.92975	100.00000	43.81976			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	18.06391	100.07575	18.01915			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	43.92975	100.00000	43.81976			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	97.82487	100.04314	97.57898			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	98.43494	100.23356	98.18707			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	98.04228	100.08420	97.79575			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	98.04439	100.05746	97.79791			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	42.94306	100.00000	42.83672			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	14.04958	100.06980	14.01477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	16.92976	100.15069	100.15069	16.88778			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.61391	99.78582	99.78582	11.58796			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	16.92976	100.15069	100.15069	16.88778			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.18801	101.41261	101.41261	13.15493			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	50.45048	100.22617	100.22617	50.32529			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	51.64218	100.17009	100.17009	51.51409			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.32135	108.36668	108.36668	7.30385			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.47373	99.52839	99.52839	14.43764			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.82433	108.34841	108.34841	2.81742			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.07736	102.60151	102.60151	13.04747			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	51.89250	100.25498	100.25498	51.76371			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	16.92976	100.15069	100.15069	16.88778			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	16.92976	100.15069	100.15069	16.88778			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.91591	107.96614	107.96614	4.90378			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	9.00408	107.75628	107.75628	8.98191			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	16.30412	100.11142	100.11142	16.26371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN205	On 24/03/2013	Spot Bond	100.00002	100.42647	100.00002	100.16963			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	100.96212	100.07054	100.70106			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	93.21775	100.08593	92.75592			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	66.50503	100.10498	66.34018			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	28.65146	101.25895	28.57971			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	28.72476	101.27689	28.65282			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	15.18245	105.79026	15.14708			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	29.35091	101.32709	29.26818			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	28.83993	101.30689	28.76768			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.01316	101.18509	10.98560			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.01127	101.19643	10.98371			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	15.19605	105.99233	15.16059			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	15.19605	105.99233	15.16059			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	48.84726	107.65143	48.71808			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	49.30866	110.88445	49.17479			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.74342	104.90153	13.71161			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.71838	100.07790	12.68686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	100.08711	13.70063	100.08711	13.66668			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	94.99810	100.16277	94.51270			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	95.01648	100.16385	94.53098			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	28.38358	101.18605	28.31255			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	28.38358	101.18605	28.31255			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	52.03882	100.17539	51.90975			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	90.99705	101.40617	90.77616			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	90.99705	101.40617	90.77616			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	17.77750	100.16285	17.73342			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.07772	100.71861	10.05232			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.46308	100.07925	11.43467			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	26.22267	100.51081	26.15670			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.33207	100.54638	10.30607			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	9.75807	103.07581	9.73568			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	9.75807	103.07581	9.73568			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	26.15672	100.51075	26.09093		1,407,150,500,000.00	14,000,000	4,000,000.00	
CLN245	On 25/02/2015	Spot Bond	100.51227	26.17207	100.51227	26.10623		1,407,171,780,000.00	14,000,000	3,000,000.00	
CLN246	On 24/02/2017	Spot Bond	99.62826	14.62999	99.62826	14.59348		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond	100.86363	14.33195	100.86363	14.29579				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	22.71761	100.17567	22.66127				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.06523	100.84631	14.02975				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	22.22912	99.94994	22.17411				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	22.22912	99.94994	22.17411				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	22.22912	99.94994	22.17411				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	22.22912	99.94994	22.17411				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	22.22912	99.94994	22.17411				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	22.41180	99.94850	22.35632				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.55392	99.94597	10.52780				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.55392	99.94597	10.52780				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.55392	99.94597	10.52780				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.55392	99.94597	10.52780				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.55392	99.94597	10.52780				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.61114	99.94556	10.58487				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	13.12566	110.57517	13.09378				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	45.89729	100.09271	45.78354				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond	100.59304	37.66405	100.59304	37.56923			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	94.35794	99.85267	94.12236			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	44.17008	100.09928	44.06060			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	44.17008	100.09928	44.06060			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.56716	101.01926	9.54299			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.66100	100.09028	12.62963			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.62201	100.79299	13.58765			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	14.39676	100.10632	14.36107			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.69284	100.07520	10.66634			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.63496	100.07467	10.60860			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.69331	100.07203	10.66681			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	8.76654	100.58176	8.75528			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.15818	100.62464	10.13260			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.13262	100.62450	10.10711			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.67016	100.07182	10.64371			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	25.78102	100.10367	25.71712			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.35609	100.32695	9.33286			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	22.50691	100.05044	22.45115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	99.94992	22.15391	99.94992	22.09908			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	17.41425	100.07255	17.37110			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.73463	100.08473	11.70554			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.73463	100.08473	11.70554			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.73463	100.08473	11.70554			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.73463	100.08473	11.70554			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.30847	100.79550	9.28499			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	8.56987	100.46527	8.54856			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.87057	99.93367	11.84119			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.87057	99.93367	11.84119			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.75611	99.93449	11.72701			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.62503	99.84728	11.59628			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.75611	99.93449	11.72701			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.71064	99.84633	11.68169			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.70463	100.08705	1.70040			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.62503	99.84728	11.59628			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.65385	99.84728	11.62503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	99.84633	11.71064	99.84633	11.68169			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.34061	100.00000	6.32490			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.45755	100.00000	6.44156			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.70470	100.08579	1.70048			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.71004	100.00000	1.70581			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.71004	100.00000	1.70581			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.71004	100.00000	1.70581			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.98016	100.00000	0.97703			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.98016	100.00000	0.97703			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	0.95480	100.00000	0.95056			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	20.32355	100.00000	20.27807			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	20.32355	100.00000	20.27807			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.71758	35.42491	0.71694			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	90.49550	156.72722	90.15514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On 07/03/2013	Spot Bond	100.26956	103.45145	100.26956	103.17412			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	103.40258	100.26726	103.12538			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	152.79449	100.00000	152.37304			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	140.91288	156.52494	140.37161			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	103.35371	100.26496	103.07665			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	96.71658	154.89181	96.32125			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	87.92536	100.90305	87.71835			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	87.92536	100.90305	87.71835			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.10821	164.96027	5.08864			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	92.83425	98.96405	92.61927			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	92.85273	98.95402	92.63772			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	103.40258	100.26726	103.12538			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	103.40258	100.26726	103.12538			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.96221	100.00000	15.92269			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00052	100.00000	0.00052			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00052	100.00000	0.00052			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	95.82627	102.57148	95.59131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	127.81539	9.09113	127.81539	9.06648			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	21.05313	80.28000	21.01917			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.10528	80.11138	21.07129			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.73379	101.51920	11.70433			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.73379	101.51920	11.70433			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.88981	100.07895	12.85787			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	12.25015	100.07296	12.21979			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.98279	100.07419	10.95557			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	88.50491	101.51807	88.21844			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	11.09807	100.07839	11.07057			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.81285	101.17107	9.78830			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.95257	100.00000	0.94824			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	19.73253	112.14249	19.68406			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	94.29975	102.77374	94.07206			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.50555	104.83082	11.47895		216,265,981,660.00	2,063,000	1,592,000.00	
COJ05	On 05/06/2023	Spot Bond	123.34967	12.35550	123.34967	12.32293		0.00	0	341,747,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	109.68398	19.87549	109.68398	19.82780				0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.80906	116.79754	13.77401				0.00	0	1,281,000.00
CPL002	On 29/11/2014	Spot Bond	100.46415	30.90477	100.46415	30.82877				0.00	0	1,000,000.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.39953	100.49279	9.37667				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	22.14415	100.39083	22.08913				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	20.04529	100.94063	19.99467				0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	49.90137	100.39538	49.90136				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	97.58775	100.24848	97.32688				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			400,000,000,000.00	4,000,000		0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	96.58778	100.00000	96.34631				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	96.06892	101.22658	95.82668				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	15.04416	100.00000	15.00691				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	102.28667	6.86000	102.24813				0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	87.92174	100.00000	87.71582				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	44.20368	102.15380	44.09210				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	24.71656	102.26580	24.65412				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD05	On 03/10/2013	Spot Bond	102.03232	63.18912	102.03232	63.02980			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	69.15813	105.76710	69.02642			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	17.72601	127.91650	17.67792			0.00	0	16,962,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.67974	116.63462	8.65774		184,591,548,073.76		1,582,648	49,237,748.00
DV23	On 27/02/2023	Spot Bond	119.62218	8.36742	119.62218	13.33340		371,515,030,446.66		3,105,737	106,177,670.00
E170	On 01/08/2020	Spot Bond	146.45461	10.00075	146.45461	9.97044			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	17.62547	104.01633	17.58026			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	25.96965	100.57434	25.90501			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	10.57834	100.62205	10.55200			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.30756	100.65378	4.29684			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.75318	100.68546	1.74881			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	12.44271	128.03785	12.40893			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.68500	117.72597	1.68500	117.71052		3,370,000,000.00		2,000,000	41,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.33624	104.49020	2.33062			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.82103	117.22671	9.79603		82,293,150,420.00		702,000	1,001,000.00
EMM02	On 11/03/2021	Spot Bond	117.96601	14.06297	117.96601	14.02699			0.00	0	635,000.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.20931	108.44717	12.18012		108,447,170,000.00		1,000,000	500,000.00
EPF001	On 19/08/2015	Spot Bond	100.61804	19.24560	100.61804	19.19714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC02	On 07/11/2013	Spot Bond	100.74391	56.57024	100.74391	56.42764				0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	39.75929	100.00000	39.66083				0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	101.84755	100.00000	101.57883				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	51.97604	100.00000	51.84589				0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	88.84160	100.00000	88.63158				0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	84.80923	100.00000	84.61779				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	29.36302	124.62183	29.28207				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	26.00855	105.65441	25.94768				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	19.39721	106.40064	19.34644				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.50792	101.27791	10.48160				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	27.40910	100.72291	27.34003				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	38.14772	100.66122	38.05162				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	6.96395	100.64003	6.94641				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	38.67074	100.73714	38.57327				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	7.72292	100.71039	7.70346				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	78.64013	100.58516	78.41247				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA11	On 17/08/2014	Spot Bond	100.60896	37.78794	100.60896	37.69279			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	19.42847	100.62801	19.37955			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	78.64732	100.58802	78.41964			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.40672	100.58833	6.39059			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	6.71074	100.61654	6.69383			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	21.80280	107.62781	21.75128		141,961,081,390.00	1,319,000	6,115,000.00	
ES18	On 20/04/2018	Spot Bond	115.04070	11.98230	115.04070	11.95243		496,444,451,006.70	4,315,381	265,090,925.00	
ES23	On 25/01/2023	Spot Bond	123.79417	8.82615	123.79417	8.80268		248,159,650,094.55	2,004,615	273,899,671.00	
ES26	On 02/04/2026	Spot Bond	101.89369	10.77003	101.89369	10.74570		704,129,721,655.15	6,910,435	50,013,341.00	
ES33	On 15/09/2033	Spot Bond	8.66000	92.36427	8.66000	92.34264		197,220,302,620.00	22,773,707	3,757,236,408.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	19.28466	100.52379	19.23615		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	101.23849	60.73512	101.23849	60.58305		0.00	0	0.00	
FIFC04	On 14/03/2013	Spot Bond	100.14918	96.04698	100.14918	95.79452		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	10.89659	100.00000	10.86930		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	10.60383	100.00000	10.57728		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	100.72700	79.25515	100.72700	79.02414		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	100.75346	79.31504	100.75346	79.08380		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	100.83807	79.50663	100.83807	79.27468		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3D	On 15/08/2013	Spot Bond	100.88562	79.61438	100.88562	79.38203				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	36.86178	106.83968	36.77473				30,128,789,760.00	282,000	14,482,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.44873	102.29365	10.42504				0.00	0	808,000.00
FRB08	On 10/06/2016	Spot Bond	100.22508	13.33638	100.22508	13.30328				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.63342	100.22502	9.60951				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.03521	101.16350	11.00760				0.00	0	100,000.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01854	101.09860	0.01850				1,112,084,600,000.00	11,000,000	14,000,000.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.42321	109.77327	13.39098				294,192,363,600.00	2,680,000	2,452,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.45876	98.22086	10.43328				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	58.37084	100.00000	58.23530				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	89.35228	215.70757	88.91040				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	75.56603	105.50847	75.40759				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.64807	127.58470	2.64064				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.96408	273.62971	2.95007				0.00	0	100,000.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.74924	149.98730	2.74080				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.36227	199.45863	2.35331				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	25.15819	121.07209	25.09248				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.52695	100.00000	30.45864			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.52695	100.00000	30.45864			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.75131	52.69690	3.74696			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.52769	33.20196	3.52492			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.80038	31.98407	3.79749			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	57.54632	100.00000	57.25522			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	44.22405	100.55103	44.12520			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	88.59698	101.09338	88.38757			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	13.92344	100.83125	13.88831			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	48.62735	100.12935	48.50679			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	44.89738	100.07866	44.78611			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.61928	100.80714	13.58493			0.00	0	6,000,000.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.61928	100.80714	13.58493			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.29209	100.52930	9.26897			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.43863	100.79281	13.40474			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.66109	100.08975	12.62971			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	83.13684	100.50743	82.95297			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	17.41582	100.15766	17.37263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC112	On 20/06/2017	Spot Bond	100.07580	11.15643	100.07580	11.12878			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	12.10556	100.08460	12.07555			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	46.44423	100.10209	46.32911			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.78498	98.00000	9.75758			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.49007	100.00000	9.46298			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	17.24627	100.15523	17.20350			0.00	0	2,000,000.00
FRC118	On 20/06/2017	Spot Bond	100.08737	12.08194	100.08737	12.05200			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	14.28070	100.10732	14.24529			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	15.26413	100.11620	15.22630			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.58423	100.08283	11.55553			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.58530	102.36455	12.55348			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	16.64075	100.12857	16.59949			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.90832	100.08579	11.87881			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.29591	100.00000	7.27508			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.78733	100.10168	12.75564			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	15.01591	100.12161	14.97868			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.69030	100.09179	11.66133			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC129	On 20/09/2017	Spot Bond			100.09811	12.39055	100.09811	12.35985				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond			100.11547	14.32758	100.11547	14.29206				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond			100.10701	13.38247	100.10701	13.34929				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond			100.12057	14.89925	100.12057	14.86231				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond			100.12805	15.73918	100.12805	15.70016				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond			100.11516	14.29257	100.11516	14.25715				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond			100.11151	13.88420	100.11151	13.84979				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond			100.09968	12.56561	100.09968	12.53446				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond			100.09779	12.35554	100.09779	12.32492				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond			100.12327	15.20257	100.12327	15.16488				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond			100.12172	15.02757	100.12172	14.99033				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond			100.11745	14.54925	100.11745	14.51318				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond			100.12348	15.22590	100.12348	15.18816				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond			100.10439	13.09074	100.10439	13.05830				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond			100.09221	11.73699	100.09221	11.70790				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond			100.07700	10.05611	100.07700	10.03119				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond			100.12940	15.89082	100.12940	15.85143				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond			100.09221	32.90279	100.09221	32.82125				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond	100.10419	20.71219	100.10419	20.66086			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	12.76557	100.72629	12.73340			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	20.20409	100.09926	20.15401			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.98997	100.08547	10.96274			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.35951	98.00000	1.35571			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	11.10671	100.08652	11.07917			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	10.18452	100.07817	10.15929			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.49970	100.08103	10.47369			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.59250	100.10890	13.55881			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	58.76918	100.20368	58.58130			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	39.68884	100.21459	39.59037			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	61.38681	100.20368	61.19056			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	39.59582	100.19795	39.49760			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.70510	100.07944	1.70087			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.69897	100.38297	0.69723			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.95693	100.00000	0.95278			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	53.83624	100.00000	53.53675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC165	On 30/09/2013	Spot Bond	100.00000	53.83624	100.00000	53.53675			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	44.64032	100.57737	44.54052			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	41.04133	101.33365	40.93849			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	24.09341	100.08266	24.03371			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	18.76691	100.08218	18.72040			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	59.32222	101.28616	59.17363			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.92367	98.45245	10.89700			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	87.94009	101.29693	87.65691			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	44.18300	100.06887	44.07352			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.93127	101.11641	9.90643			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.47844	115.36587	5.46467			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.41521	100.08387	13.38197			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.51800	100.08483	13.48450			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.19661	115.54905	4.18605			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	30.55831	113.64754	30.49482			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.85071	115.36587	3.84103			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.58072	117.71276	5.56647			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.02588	118.00209	10.00449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	101.27177	10.97170	101.27177	10.94423				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.75664	100.00000	20.70524				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	20.38770	100.20020	20.33713				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	18.56861	100.17418	18.52256				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.56543	4.73000	108.54228				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	18.79462	100.17741	18.74801				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	12.09023	100.07144	12.06027				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	13.34667	100.08326	13.31360				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	34.94832	100.11237	34.86170				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	15.03685	100.09907	14.99958				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.60292	100.09502	14.56673				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	100.06425	100.06298	99.80554				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	100.07358	100.06521	99.81484				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	100.11168	100.06023	99.85285				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	100.20618	100.06131	99.94710				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.65414	100.08049	11.62527				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	17.66448	100.16123	17.62067				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On 20/03/2017	Spot Bond	100.08038	11.64257	100.08038	11.61372			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	26.00717	97.80179	25.94403			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	18.24088	100.16949	18.19564			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	13.99945	100.83728	13.96414			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	82.18676	99.94942	81.93932			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	83.13412	101.49845	82.88070			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	82.29931	99.46188	82.05250			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	82.85332	103.49133	82.59680			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	82.66877	97.69123	82.42441			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	82.18678	100.87998	81.93747			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	82.44498	101.02852	82.19460			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	82.76204	101.21079	82.51033			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	82.96103	101.32512	82.70850			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	19.16822	144.28965	19.10916			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	67.50838	100.90946	67.29124		302,728,380,000.00		3,000,000	1,500,000.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	40.13770	103.60434	40.03511			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	20.91093	101.69223	20.85836			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	15.43674	103.43851	15.39733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.52523	102.25429	102.25429	9.50116			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	7.83866	101.76484	101.76484	7.81872			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.38564	100.00000	100.00000	14.35835			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.06371	261.70847	261.70847	3.04966			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.96600	273.38978	273.38978	2.95199			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.10764	256.75899	256.75899	3.09357			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.40770	123.65104	123.65104	2.40131			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.34616	101.04016	101.04016	7.32780			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.66233	123.78317	123.78317	2.65503			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.24361	101.29456	101.29456	13.21043			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.31942	101.45459	101.45459	11.29103			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	82.57857	101.10626	101.10626	82.32763			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.22039	100.92257	100.92257	7.20216			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	64.32732	100.00005	100.00005	64.16803			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.31154	98.38735	98.38735	2.30623			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	96.80381	101.21006	101.21006	96.55727			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	99.75412	100.00000	100.00000	99.49768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS67	On 25/05/2013	Spot Bond	100.42877	82.91456	100.42877	82.73090			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.79170	100.00000	0.78972			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.59979	104.97509	11.56979			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	97.28981	100.28475	99.24491			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	97.66928	100.19981	97.15426			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.92783	100.80772	6.91035			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.56451	101.07593	18.51810			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.65994	100.44759	9.63592			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	44.20664	100.17395	44.09699			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.78681	100.76967	16.74495			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	39.81499	100.98200	39.71553			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	80.53232	100.85889	80.29245			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.55928	102.64440	13.52491			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	58.14639	100.85054	58.00131			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.82367	108.09035	2.81672			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	10.24792	101.11747	13.72856			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	61.77227	100.16642	61.61907			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	37.41796	107.16699	37.32937			6,108,518,430.00	57,000	81,057,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	108.33117	27.71315	108.33117	27.64695			22,857,876,870.00	211,000	1,189,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	15.45787	107.16932	15.42127			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	13.35253	109.08100	13.32045			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	13.40614	117.62764	13.37211			0.00	0	3,000,000.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.87591	108.91524	10.84983			29,189,284,320.00	268,000	1,568,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.09610	118.59653	11.06775			0.00	0	100,000.00
FRX31	On 21/02/2031	Spot Bond	109.40010	8.81024	109.40010	8.78904			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.08944	86.57971	12.06557			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	14.22542	100.55204	14.19002			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	16.22810	101.32185	16.18744			0.00	0	2,000,000.00
GFC03	On 10/04/2015	Spot Bond	101.40666	21.37975	101.40666	21.32614			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.87083	107.64302	14.83568			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	54.60000	100.00000	108.90164			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	12.00
GPT12	On 28/02/2013	Spot Bond	100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	99.72574	100.37860	99.45299			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA301	On 20/03/2013	Spot Bond	98.75737	94.62356	98.75737	94.38192			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.97597	101.20169	7.95601			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.90780	101.57032	9.88292			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.10816	100.58455	8.08799			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.26615	100.59878	8.24558			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.57149	100.62628	8.55014			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.24516	100.00000	2.23937			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.95033	100.66039	8.92803			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.47613	100.70773	9.45252			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	32.00566	100.25900	31.92623			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	11.76765	101.08226	11.73790		80,865,808,000.00	800,000	400,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond	101.25499	15.89153	101.25499	15.85173			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.88682	100.11004	11.85735		20,022,008,000.00		200,000	950,000.00
GRT05	On 25/01/2015	Spot Bond	101.64234	27.73557	101.64234	27.66588		10,164,234,000.00		100,000	450,000.00
GRT06	On 11/12/2017	Spot Bond	100.23736	9.64182	100.23736	9.61789		0.00		0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.24047	99.99999	12.21016		0.00		0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	20.61846	101.18024	20.56686		0.00		0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.53917	100.20054	9.51551		0.00		0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181		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	52.45779	101.50868	52.45777		0.00		0	0.00
HMS1B3	On 19/03/2013	Spot Bond	101.50868	52.45779	101.50868	52.45777		0.00		0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00046	100.00000	50.00045		0.00		0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	79.40010	100.00000	79.24380		0.00		0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	85.78228	101.18125	85.51324		0.00		0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	20.84968	101.21718	20.79748		0.00		0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	21.07719	107.10005	21.02171		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C2	On 19/03/2013	Spot Bond	101.59173	52.58500	101.59173	52.58498				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	85.84612	101.22625	85.57678				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	21.16267	101.28016	21.10967				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	18.90819	117.06290	18.85434				0.00	0	0.00
HMS1D2	On 19/03/2013	Spot Bond	101.69896	52.74941	101.69896	52.74939				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	85.96100	101.30724	85.69112				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	21.56474	101.36111	21.51070				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	19.79417	114.94363	19.73870				0.00	0	0.00
HMS1E2	On 19/03/2013	Spot Bond	102.07916	53.33059	102.07916	53.33058				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	86.11414	101.41519	85.84353				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	22.05564	101.46001	22.00031				0.00	0	0.00
HMS1F2	On 19/03/2013	Spot Bond	102.24978	53.68709	102.24978	53.68708				0.00	0	0.00
HMS1G2	On 19/03/2013	Spot Bond	102.77072	54.53551	102.77072	54.53549				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.76459	120.49879	8.74179			35,908,639,420.00		298,000	35,914,556.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.92204	278.97229	2.90806				0.00	0	94,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.91825	279.46415	2.90426				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.99409	109.78196	8.97237			10,099,940,320.00		92,000	29,000,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.97063	110.08516	8.94891				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	1.18000	112.56837	1.16000	112.79543			820,100,000,000.00	695,000,000	653,000,000.00
I2038	On 31/01/2038	Spot Bond	1.85000	111.41426	1.84000	111.61397			925,000,000,000.00	500,000,000	314,551,000.00
I2050	On 31/12/2050	Spot Bond	1.96000	118.16169	1.95000	118.44467			784,000,000,000.00	400,000,000	329,000,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	25.62738	94.50000	25.58072			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	29.04341	111.10415	28.97260			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	102.94421	100.38955	102.67157			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	23.06407	101.98179	23.00595			0.00	0	1,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	22.36369	100.56090	22.30803			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	88.96591	99.93156	88.54251			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	65.87886	100.23834	65.71538			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	44.38182	100.38793	44.27153			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	50.21742	104.99431	50.10048			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	19.18298	110.23108	19.13651			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	14.12525	114.54738	14.08996			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	46.14344	103.99743	46.03741			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	40.10044	101.06758	40.00019			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	37.56227	100.58995	37.46771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On 18/08/2014	Spot Bond	111.22906	30.75387	111.22906	30.67623			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	12.41251	108.02289	12.38293			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	27.10397	100.81617	27.03561			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.22894	100.86946	10.20312			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.61725	123.12082	3.60768			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.33285	127.68743	2.32650			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	21.70050	99.85267	21.64683			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.98693	99.84531	9.96223			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	12.57869	108.72274	12.54872			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	22.60379	100.33316	22.54764			0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond	100.11008	10.46912	100.11008	10.44317			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	14.52197	100.65809	14.48539			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.84355	102.66026	9.82117			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.37703	99.50921	8.35837		12,339,142,040.00	124,000	24,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	91.25000	100.00000	91.04119			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00150	100.00000	0.00150			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	23.19359	100.89947	23.14160			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	23.19359	100.89947	23.14160			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.95741	101.97863	8.93704			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.79544	100.89947	8.77572			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.91525	100.90751	15.87551			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.67915	100.84756	15.64002			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.90606	99.83295	15.86673			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	21.27762	114.58662	21.22473			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	31.09845	99.86601	31.02153			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	31.09845	99.86601	31.02153			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.80464	100.72296	9.77993			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.78579	100.00000	8.76403			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	84.38353	101.81841	84.12079			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	80.97415	101.39919	80.73049			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	79.33487	101.19088	79.10144			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	29.17077	103.56174	29.10359			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	76.34533	100.41740	65.87546			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	55.52858	100.58388	55.38880			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	89.58467	101.41671	89.38055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond	101.24311	17.22440	101.24311	17.18078			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	50.25275	98.99412	50.25274			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	98.40044	98.88812	98.13881			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	96.60115	98.78695	96.34924			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	94.86995	98.68599	94.62723			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.65926	100,000.00000	0.64756			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND323	On 29/04/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND340	On 01/10/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	82.29922	100.81810	82.04894			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	82.13256	100.00000	81.89655			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	84.77107	100.70818	84.58033			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	18.24456	101.98370	18.19859			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	18.03446	106.31357	17.98729			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	17.33716	104.39662	17.29254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING131	On 24/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.76414	99.99991	9.73996				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	99.72677	100.00000	99.45504				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	34.63121	100.36848	34.54517				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.37811	100.00021	11.34994				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	100.32272	100.00000	100.06214				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.61690	6.50000	102.59887				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	93.92992	101.36114	93.69279				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	91.61457	101.10456	91.38892				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.79258	100.08473	11.76335				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	29.50627	101.44140	29.43226				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	103.11919	100.25042	102.84280				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	98.35521	100.25042	97.83357				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	100.06184	100.08567	99.80172				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	99.84983	100.07206	99.59098				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	99.72574	100.37849	99.45299				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	99.45739	100.38408	98.92064				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING175	On 28/08/2013	Spot Bond	100.38408	65.86759	100.38408	65.66126			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	99.72574	100.37919	99.45299			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	16.73657	100.00000	16.69603			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.71141	100.00000	10.68546			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	94.10219	100.27920	93.64196			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	90.44479	100.08647	89.99222			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	90.62425	100.00000	90.32317			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	88.47803	100.00000	88.12831			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	89.00928	100.00000	88.79836			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	52.24924	100.00000	52.11692			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	52.24924	100.00000	52.11692			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	52.34092	100.00000	52.19692			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	52.45015	100.00000	52.29223			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	87.94204	100.90615	87.73499			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	57.65376	100.92542	57.50820			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	57.65376	100.92542	57.50820			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	60.13467	101.29332	59.98404			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	47.94055	100.00000	47.82184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	102.06095	31.74151	102.06095	31.66146				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	24.42107	101.68471	24.35899				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	67.69292	100.42003	67.52467				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	20.91718	101.24581	20.86480				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.89383	101.27443	12.86153				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.69119	101.29354	9.66692				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.03232	107.00679	13.99931				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	48.72521	105.51634	48.61129			4,326,169,940.00	41,000	41,000.00	
IPL5	On 28/09/2015	Spot Bond	100.55058	17.40111	100.55058	17.35781				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.34211	111.16948	14.30712			26,347,166,760.00	237,000	14,559,000.00	
IV012	On 26/11/2014	Spot Bond	100.64446	27.44432	100.64446	27.37520				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	23.89731	100.00026	23.83813				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	23.96922	106.83400	23.91292				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.79195	100.08056	10.76521				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	7.75370	100.38986	7.73444				0.00	0	50,000,000.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.54325	117.02647	2.53679				0.00	0	100,000.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.19257	129.51692	3.18356				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01E	On 29/08/2013	Spot Bond	100.38643	65.87012	100.38643	65.66151			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.79557	99.81973	8.77383			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.42642	101.53934	8.40527			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.33413	101.19270	8.31327			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.28883	100.25130	0.28811			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.84125	99.94061	8.81937			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	59.42292	100.95973	59.27451			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.35013	92.45654	2.34500			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.27823	95.34778	2.27314			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	54.99176	100.52241	54.85342			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	101.53975	103.46133	101.27656		413,845,320,000.00	4,000,000	3,000,000.00	
IV07	On 31/03/2013	Spot Bond	99.88087	97.94801	99.88087	97.70217			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	16.91662	114.89453	16.87425			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.18893	101.30356	10.16312			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.15869	129.51692	3.14977			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA309	On 28/02/2013	Spot Bond	98.96527	99.72960	98.96527	99.46065			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	97.87918	98.85919	97.62038			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	96.09974	98.75808	95.85051			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA326	On 19/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	63.51659	100.00000	63.39609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA344	On 31/10/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	58.64732	100.00000	58.53605				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	57.87286	100.00000	57.76306				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	57.10864	100.00000	57.00029				0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	90.01876	99.74330	89.72715				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.51862	100.81205	7.49966				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	39.64647	101.01716	39.54740				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	20.44430	101.02507	20.39320				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.25323	100.00000	9.23031				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	82.29922	100.81807	82.04894				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	85.85481	100.65963	85.65726				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	82.56881	100.00000	82.31707				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	87.44274	100.00000	87.24491				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000	52.89631	100.00000	52.76385				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	55.01695	100.00000	54.88071				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	15.72540	101.04078	15.68609				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.74202	100.00000	8.72013				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.39988	100.00000	28.32955				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.72013	100.00000	8.69830				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	90.05328	100.00000	89.84287				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	89.76265	100.00000	89.55292				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	112.23328	104.62962	111.91339				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.41412	102.42188	2.40861				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.19274	101.21431	10.16694				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	98.18317	100.00000	97.93709				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	12.78959	153.49881	12.74940				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	58.66265	101.46222	58.51548				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	22.10426	100.47188	22.04929				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	9.95124	103.08494	9.92841			37,832,172,980.00	367,000	4,567,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.51303	101.72477	1.50962				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	10.30730	100.30391	10.28171				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	100.60223	21.79814	100.60223	21.74939			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.20812	100.33330	4.19767			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	82.04986	100.80210	81.80113			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	96.85104	98.89515	96.59755			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	60.28087	101.14527	60.13007			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	97.87707	98.95948	97.61803			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	89.39300	98.43044	89.17802			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	91.02244	100.00000	100.00000		40,000,000,000,000.00	400,000,000	400,000,000.00	
MBC19	On 08/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	91.43891	101.29323	91.21498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF019	On 15/04/2014	Spot Bond	101.31233	41.10644	101.31233	41.00345				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	82.87374	100.54173	82.69041				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	36.76323	100.58073	36.67069				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	28.94176	101.30733	28.86926				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	20.49580	101.17095	20.44451				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.48585	99.84625	16.44462				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	9.01457	99.84060	8.99203				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	62.81899	100.25866	62.66132				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	58.39917	101.08567	58.25316				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	58.82016	100.00000	58.67451				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	55.91510	100.00000	55.77508				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	41.86024	100.00000	41.75658				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.57244	100.00000	25.50911				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.43069	100.00000	27.36201				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.49104	100.00000	6.47496				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.84725	100.00000	15.80801				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.77130	109.95029	11.74300			7,036,818,560.00		64,000	64,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	32.04419	100.21678	31.96469				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB4M	On 13/12/2013	Spot Bond	100.18427	61.76752	100.18427	61.61431				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	25.25767	100.20050	25.19501				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	33.86897	101.34831	33.79276				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	33.92076	101.35889	33.84444				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.92770	101.41174	13.89634				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.15687	103.44664	8.13809				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.82011	103.61067	7.80209				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	16.42548	101.86568	16.38837				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.78822	104.35890	10.76322				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.87011	104.67108	10.84486				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	30.11855	106.18586	30.04816				0.00	0	48,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	16.82040	100.06286	16.77873				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.21417	100.06556	8.19381				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.36629	110.15502	11.33561				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	22.10255	107.16233	22.05021			1,071,623,300,000.00	10,000,000	30,300,000.00	
MIIL01	On 31/05/2015	Spot Bond	100.44922	22.18158	100.44922	22.12642				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	12.84075	104.78971	12.81105				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On 31/05/2013	Spot Bond	100.42970	99.44516	100.42970	98.89642			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.49547	104.79935	12.46657		14,567,109,650.00		139,000	6,339,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	37.31506	110.61908	37.22440		38,827,297,080.00		351,000	751,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	20.74867	110.59153	20.69828		0.00		0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.53094	115.34633	11.50197		12,803,442,630.00		111,000	2,811,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	63.25321	102.81634	63.10921		0.00		0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	94.62271	98.77372	94.38104		0.00		0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	90.03888	98.48888	89.82065		0.00		0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491		400,000,000,000.00		4,000,000	1,000,000.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.03445	100.00000	6.01933		0.00		0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15987	100.00000	0.15947		0.00		0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.31812	100.00000	6.30229		0.00		0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.39548	100.00000	6.37947		0.00		0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.87382	100.89771	5.85901		0.00		0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.95307	100.61875	5.93809		0.00		0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.06106	100.62967	6.04579		0.00		0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.11197	100.63509	6.09658		0.00		0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.17304	100.64159	6.15750		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On 14/08/2020	Spot Bond	100.65787	6.32573	100.65787	6.30979				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.42748	100.66881	6.41129				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.53939	100.68074	6.52291				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.64110	100.69157	6.62437				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.69196	100.69687	6.67510				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.30172	100.76218	7.28331				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.01217	100.83813	7.99196				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.15987	100.00000	0.15947				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.15987	100.00000	0.15947				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	10.06214	103.67668	10.03895				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	39.92383	101.36748	39.82376			810,939,840,000.00	8,000,000	2,000,000.00	
NBK11B	On 27/10/2014	Spot Bond	100.92433	27.48228	100.92433	27.41367				0.00	0	600,000.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	25.98155	100.76441	25.91604				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.66829	100.97362	9.64387				0.00	0	1,500,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	18.55654	100.60434	16.01174				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.47779	100.47967	8.04189				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	23.37989	112.76469	23.32220			46,120,758,210.00	409,000	9,618,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	100.61353	18.20510	100.61353	18.15977			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	14.75510	122.79495	14.71613		451,394,236,200.00	3,676,000	7,528,000.00	
NBK4	On 28/10/2024	Spot Bond	32.99078	3.59359	32.99078	3.59078			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	90.46003	101.43082	90.24038			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	26.49207	108.29303	26.42915			0.00	0	81,392,856.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	20.93914	101.23516	20.88671			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.01818	101.30698	7.99809			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	48.95290	104.56520	48.83930			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	43.37577	100.00004	43.26835			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	18.71892	109.74955	18.67374		272,947,130,850.00	2,487,000	6,619,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.57057	100.00006	13.53696			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	111.41381	119.17407	111.07600			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	104.81990	100.33399	104.53872			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	35.38893	100.00000	35.32178			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	44.69988	100.00000	44.61508			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	33.74807	100.00000	33.68404			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	32.00046	100.00000	31.93974			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	26.55554	100.55018	26.48872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN49	On 12/03/2013	Spot Bond	100.22266	103.00805	100.22266	102.73568				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	99.65033	99.94761	99.39626				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	99.33103	99.94811	99.07841				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	99.33103	99.94811	99.07841				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	99.33103	99.94811	99.07841				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.96141	99.86407	22.90462				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	21.81035	101.50309	21.75562				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	21.37982	101.36582	21.32623				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	24.08138	100.40506	24.02153				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.72592	80.20911	19.69412				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	18.01674	100.38119	17.97198				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.57854	100.00000	14.55088				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	15.73037	101.10639	15.69103				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	16.34408	101.21257	16.30317				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.63827	101.03995	15.59919				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.64932	101.41775	13.61509				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.94691	76.11506	15.92220				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN70	On 30/08/2013	Spot Bond	100.41337	65.97422	100.41337	65.76292			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	44.29952	100.10537	44.18971			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	44.21974	100.10374	44.11014			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.67406	99.82783	21.62047			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.23127	100.74066	9.20799			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.53660	100.07228	9.51296			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	17.00883	100.06803	16.96669			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.13810	101.43571	9.11518			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	23.71512	110.75661	23.65746			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	70.11057	105.36061	69.94685			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	49.57181	106.42411	49.45510		23,413,304,200.00		220,000	3,320,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.62145	101.17472	8.59988			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	16.63158	119.90407	16.58848			0.00	0	833,000.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	9.55195	108.97397	9.52613			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	96.34622	98.87170	96.09543			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.08094	100.47393	18.03598			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.62871	156.96491	5.61033			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.93333	115.40836	8.91087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL01	On 14/03/2013	Spot Bond	98.83767	96.09672	98.83767	95.84731				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	77.95132	97.39714	77.78951				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	61.91877	100.19307	61.76517				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.29731	114.59979	9.27103				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	11.51969	100.55569	11.50115				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	37.14345	100.53494	37.05743				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	83.50009	100.49411	83.31825				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	18.69835	100.52625	18.66089				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.27598	116.99821	9.24928				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	37.36403	100.56446	37.27744				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	83.64139	100.52540	83.45919				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	18.85970	100.54276	18.82182				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	9.66405	114.44931	9.63677				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	37.63093	100.59918	37.53619				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	83.83423	100.56709	83.64708				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	19.16644	100.57314	19.11820				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	83.86170	100.57316	83.67448				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B9	On 22/05/2013	Spot Bond	100.58790	84.02179	100.58790	83.83419			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	84.21483	100.65124	84.02671			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	84.46983	100.70756	84.28103			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.52659	100.72887	8.50510			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	12.82971	100.67612	12.79739			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	69.10367	134.34526	68.90192			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	46.23057	108.59837	46.11993			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	12.73555	125.30314	12.70155			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	97.68577	100.00000	97.44033			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.75521	134.80590	12.71895		16,581,125,700.00		123,000	10,831,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	5.00212	171.14853	4.98475			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.66765	135.14144	11.63459		270,282,880,000.00		2,000,000	7,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	90.64084	101.23304	90.42061			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	40.66951	101.21485	40.56771			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	40.54793	101.18197	40.44646			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.85171	101.47481	11.82164			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	27.56559	100.95122	27.49598			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	83.73482	100.91565	83.47840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	101.05067	20.32062	101.05067	20.26982			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.52175	100.00000	15.48332			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.57222	100.00000	15.53366			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.60251	100.00000	15.56387			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.32927	100.00000	16.28884			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.13680	100.00000	17.09437			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.18382	100.00000	22.12888			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	20.22205	108.19161	20.17406		38,083,446,720.00		352,000	38,210,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.88260	100.00000	5.86787			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.24707	104.37000	16.21528			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.71933	100.00000	23.66059			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.82102	100.00000	6.80413			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	95.72317	100.19068	95.23142			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	52.72539	100.38733	99.72572			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	53.23367	100.00000	53.13267			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	71.51972	100.00000	71.38753			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1F	On 15/06/2014	Spot Bond	100.10564	44.46333	100.10564	44.35312			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	39.28098	100.09773	39.18027			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	94.41242	100.09376	93.93276			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	94.54978	100.09863	94.06940			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	64.71667	100.10500	64.50995			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	44.59964	100.10840	44.48909			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	39.27966	100.10173	39.17895			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	94.77873	100.10673	94.29715			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	64.76422	100.10663	64.55734			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	44.90431	100.11457	44.79299			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	39.27809	100.10653	39.17738			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	95.19083	100.12130	94.70709			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	45.24103	100.12138	45.12888			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	39.27625	100.11212	39.17554			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	95.55713	100.13423	95.07147			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	55.78504	100.68448	55.64449			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	38.87488	116.98567	38.77498			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	31.32129	91.25497	31.25631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond	40.60007	0.87716	40.60007	0.87627				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	5.27500	125.49146	5.28500	125.44703			64,747,886,763,325.00	274,480,903	8,872,621,506.00	
R158	On 15/09/2015	Spot Bond	124.15418	24.51130	124.15418	24.44526				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.95417	86.87026	15.92241				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	18.83154	130.95502	18.77863				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.60180	82.70497	8.58537				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	72.18402	107.05466	72.03876				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.23000	130.21139	7.23000	130.18600			51,850,137,910,860.00	171,526,682	0,570,887,879.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.79118	38.29047	0.79042				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.72648	36.16829	0.72582				0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.54266	188.57023	217.50860	187.61998				0.00	0	590,469,678.00
R197	On 07/12/2023	Spot Bond	0.98500	286.14274	0.98000	286.23457			90,620,000,000.00	92,000,000	216,834,100.00	
R201	On 21/12/2014	Spot Bond	5.17500	107.73377	5.18000	107.70973			987,942,167,325.00	190,906,699	924,906,345.00	
R202	On 07/12/2033	Spot Bond	1.78000	213.31789	1.78000	213.28942			10,680,000,000.00	6,000,000	1,069,408,800.00	
R2023	On 28/02/2023	Spot Bond	6.69000	107.61976	6.70000	107.52465			11,965,952,374,980.00	788,632,642	2,974,020,224.00	
R203	On 15/09/2017	Spot Bond	5.72500	113.73419	5.74000	113.65362			22,802,266,859,025.00	982,928,709	6,881,694,784.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	6.01000	111.12376	6.02500	111.02877		12,254,578,455,570.00	039,031,357	5,760,666,129.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.01648	108.88836	7.99725		144,833,195,878,838.00	330,107,239	4,677,986,855.00	
R205	On 31/03/2014	Spot Bond	100.00000	42.14427	100.00000	42.03991		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.17000	102.86446	5.17500	102.84562		3,119,190,250,000.00	603,325,000	1,792,925,000.00	
R207	On 15/01/2020	Spot Bond	6.26000	106.31794	6.26500	106.27130		10,956,861,805,380.00	750,297,413	6,910,502,855.00	
R208	On 31/03/2021	Spot Bond	6.38000	105.08361	6.39000	105.00217		13,350,967,584,240.00	092,628,148	8,331,216,901.00	
R209	On 31/03/2036	Spot Bond	8.10500	83.33486	8.10500	83.31668		5,743,698,215,500.00	708,661,100	1,034,169,319.00	
R210	On 31/03/2028	Spot Bond	1.48500	164.34186	1.48500	164.32126		0.00	0	84,616,600.00	
R211	On 31/01/2017	Spot Bond	0.28000	114.43188	-0.30000	114.42218		(644,000,000.00)	2,300,000	1,074,175,000.00	
R212	On 31/01/2022	Spot Bond	0.86000	132.92027	0.85000	133.01241		129,000,000,000.00	150,000,000	2,027,443,400.00	
R213	On 28/02/2031	Spot Bond	7.80000	92.31131	7.80000	92.29180		15,056,343,689,400.00	930,300,473	5,602,536,566.00	
R214	On 28/02/2041	Spot Bond	84.68795	7.66028	84.68795	7.64535		243,775,732,479,365.00	878,517,339	5,472,616,421.00	
R223C	On 15/03/2013	Spot Bond	98.99493	95.84098	98.99493	95.59250		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	65.11146	96.64575	64.96980		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	44.63815	94.28171	44.54300		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	31.11778	91.87036	31.05286		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	22.25392	88.83566	22.20878		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	15.95417	86.87026	15.92241		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	84.86749	11.60763	84.86749	11.58497				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.60180	82.70497	8.58537				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	76.63309	97.62766	76.47634				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	53.09496	95.17874	52.98152				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	36.74419	92.80992	36.66731				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	25.79493	90.60553	25.74202				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	18.57677	87.76872	18.53967				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.41260	85.82547	13.38631				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.85694	83.71772	9.83803				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.39220	81.42381	7.37834				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.93240	77.48625	5.92174				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.64088	75.13464	4.63275				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.78635	72.16183	3.77995				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.03553	70.13136	3.03052				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.46391	68.17127	2.45994				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.02839	66.23386	2.02520				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.81583	63.06100	1.81309				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	61.24492	1.53837	61.24492	1.53612			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.35479	59.05342	1.35286			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.17092	57.39997	1.16930			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.02118	55.80907	1.01980			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.89822	54.27807	0.89704			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.79298	52.85822	0.79196			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.70497	51.49553	0.70408			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.06560	44.45722	1.06442			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.99285	43.11572	0.99179			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.93062	41.83089	0.92965			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.87716	40.60007	0.87627			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.83106	39.42073	0.83024			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.79118	38.29047	0.79042			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.75658	37.20704	0.75587			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.72648	36.16829	0.72582			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	47.16831	100.16140	47.05135			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	87.01618	101.36584	86.73938			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.97994	101.68455	14.94230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	100.60342	20.12345	100.60342	20.07279			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.44985	100.00000	2.44379			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	104.05272	100.25681	103.77456			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	99.40896	100.32689	98.87853			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	99.40921	100.32010	98.87882			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	66.65428	100.32441	66.44096			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.62165	101.54349	21.56737			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	87.12721	100.00000	86.99234			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	97.84971	100.26310	97.58740			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	28.54030	101.21857	28.46887			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	19.23775	100.60466	19.18932			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	61.40644	101.28378	61.25264			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.34380	100.77784	8.32276			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.58516	100.00000	8.56366			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	45.89539	100.38116	45.78135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	108.87490	100.60804	108.57644			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	109.52298	100.65009	109.22263			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	28.60344	102.09902	28.53047			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	14.62876	99.79665	14.59260			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.27076	101.65073	12.23958			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.74462	101.46985	15.70468			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.74462	101.46985	15.70468			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	86.79869	101.38750	86.52340			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	77.59516	100.62446	77.37431			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	65.79345	100.24328	65.58304			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	61.26441	101.50905	61.11066			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.51136	99.91990	15.47298			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.52650	99.90988	13.49303			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	93.79989	100.25061	93.31774			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.37091	100.36848	10.34514			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	56.11911	100.00000	55.98014			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	100.52130	12.95000	100.48646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond	100.51732	47.19678	100.51732	47.07936			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	51.45739	100.00000	51.32853			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	27.28241	100.62598	27.21370			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.51670	5.25000	100.50230			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.73604	100.00000	0.73422			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.99269	100.00000	3.98280			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.19157	100.00000	9.16855			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	19.07154	101.48404	19.02836			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.00005	115.23085	11.97010		9,909,853,100.00	86,000	5,391,000.00	
SBC2	On 28/04/2016	Spot Bond	104.86804	10.33656	104.86804	10.31627			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	15.04590	114.56238	15.00830			0.00	0	33,653,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	10.57076	100.56539	10.54415			0.00	0	100,000.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.52236	107.95466	12.49270			0.00	0	21,886,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.67617	101.20234	7.65696			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.68304	100.11990	8.66152			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.71646	101.08312	7.69696			0.00	0	412,500.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.08551	101.24095	8.06526			0.00	0	300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	101.21627	8.06223	101.21627	8.04204			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	24.54092	107.37565	24.48272		13,529,331,900.00		126,000	14,626,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	96.79841	102.36256	96.55615			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	12.29053	105.03639	12.26205		8,507,947,590.00		81,000	9,870,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	46.11606	132.16219	45.98379			0.00	0	100,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	54.79092	162.56493	54.61113			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	90.67375	155.18315	90.33567			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	25.36082	120.12124	25.29499			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	25.27963	120.50039	25.21385			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	25.23911	120.69056	25.17335			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	96.46795	143.06048	96.11860			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	13.34188	106.46393	13.31046			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	25.32310	120.29708	25.25730			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	25.30281	120.39190	25.23702			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	89.35945	215.59863	88.91773			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	97.68577	100.00000	97.44033			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.38504	100.10760	9.36178			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	45.15729	99.06612	45.04640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond	100.00010	32.44879	100.00010	32.36844				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.71515	99.81852	11.68618				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	90.79367	99.79990	90.49748				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	57.13307	100.00000	56.99000				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.56394	109.84578	13.53118				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	56.73565	100.78863	56.59257				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.25474	100.87410	12.22415				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.47303	99.99987	8.45205				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.33922	100.00000	1.33624				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	9.10893	99.99997	9.08638				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.64307	113.08735	10.61689				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.82004	109.22356	11.79163				0.00	0	7,993,000.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.44998	100.77436	7.43119				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	25.89188	100.47821	25.82677				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	8.59958	100.50480	8.57794				0.00	0	100,000.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.28283	100.51996	7.26451				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.82259	106.95022	10.79701			59,678,222,760.00	558,000	3,458,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond	102.76906	9.89790	102.76906	9.87526			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.54405	104.14309	10.51966		13,851,030,970.00		133,000	530,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	103.08948	103.79928	102.81793			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	14.62595	120.54819	14.58788		25,194,571,710.00		209,000	1,309,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	86.17309	120.15971	85.96576			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.97178	272.67152	2.95777		9,161,763,072,000.00		33,600,000	36,700,000.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.44835	123.12082	4.43657		1,477,449,840,000.00		12,000,000	2,000,000.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.89225	114.44000	10.86185			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000	4.22699	100.00000	4.21652			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23352	82.63494	0.23303			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.74063	120.42805	4.72789			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.61690	6.50000	102.59887			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.81100	100.12305	12.77925			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	88.43955	99.88484	88.02082			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.46873	99.87542	22.41316			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.99798	100.24421	10.97069		28,128,525,326.00		280,600	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.22015	103.11523	12.19226		12,373,827,600.00		120,000	20,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.72908	100.24161	1.72479		699,365,664,648.00		6,976,800	26,218,900.00
SLI1	On 15/08/2013	Spot Bond	105.71322	70.34061	105.71322	70.20410		1,479,985,080,000.00		14,000,000	8,569,500.00
SLI2	On 15/08/2016	Spot Bond	112.32955	12.99633	112.32955	12.96437			0.00	0	8,736,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	81.96898	101.56711	81.79834			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	13.44644	105.65786	13.41497			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	37.27432	100.80059	37.18032			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.68663	100.58343	11.65721			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	18.96303	100.81342	18.91520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.68913	100.58796	8.66725			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	15.52020	107.52630	15.48355		322,578,900,000.00	3,000,000	4,418,000.00	
SSA02	On 20/04/2015	Spot Bond	101.25454	20.58856	101.25454	20.53700		3,543,908,900,000.00	35,000,000	15,000,000.00	
SSA03	On 22/04/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476		0.00	0	0.00	
SSCP01	On 01/03/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478		0.00	0	0.00	
SSN001	On 01/03/2017	Spot Bond	100.41357	9.62827	100.41357	9.60434		0.00	0	0.00	
SSN002	On 26/03/2017	Spot Bond	99.94314	10.95447	99.94314	10.92736		0.00	0	0.00	
SSN003	On 25/04/2017	Spot Bond	101.14726	9.68659	101.14726	9.66235		0.00	0	0.00	
SSN004	On 31/03/2021	Spot Bond	94.17275	10.03191	94.17275	10.01067		0.00	0	0.00	
SSN005	On 31/03/2021	Spot Bond	93.82087	10.06259	93.82087	10.04135		0.00	0	0.00	
SSN006	On 21/12/2014	Spot Bond	104.67610	29.69675	104.67610	29.62814		0.00	0	0.00	
SSN007	On 15/01/2020	Spot Bond	101.56575	8.19581	101.56575	8.17724		0.00	0	0.00	
SSN008	On 18/06/2017	Spot Bond	100.11486	10.85661	100.11486	10.82969		0.00	0	0.00	
SSN009	On 15/09/2017	Spot Bond	107.35953	13.22807	107.35953	13.19671		0.00	0	0.00	
SSN010	On 15/09/2015	Spot Bond	121.64737	25.03715	121.64737	24.97151		0.00	0	0.00	
SSN011	On 31/01/2025	Spot Bond	105.50721	2.07690	105.50721	2.07186		0.00	0	0.00	
SSN012	On 21/12/2018	Spot Bond	100.00000	10.64291	100.00000	10.62342		0.00	0	0.00	
SYN880	On 23/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004		0.00	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	50.00005	100.00000	50.00004				0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678				0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039				0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	50.21513	99.14341	50.21512				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	50.22622	99.09929	50.22621				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	50.23142	99.07862	50.23141				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	99.46027	99.03521	99.19258				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	95.10932	98.78368	94.86514				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN973	On 03/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		79,000,000,000,000.00	790,000,000	351,000,000.00	
SYN981	On 23/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	23.30230	119.55998	23.24238			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.61815	111.67266	11.58986			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	40.95547	100.00000	40.86383			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	27.71255	100.00000	27.64393			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.19007	100.00000	100.00000		30,000,000,000,000.00	300,000,000	150,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On 20/03/2014	Spot Bond	104.23307	49.17428	104.23307	49.06044				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	96.09561	98.86706	95.84613				0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	91.72852	101.16928	91.50247				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	90.39923	101.07247	90.17989				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	19.73065	100.91059	19.68139			302,731,770,000.00	3,000,000	750,000.00	
TFS84	On 28/07/2016	Spot Bond	110.02135	13.10858	110.02135	13.07687				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	104.09856	100.30600	103.81788				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	55.22116	100.55190	55.08219				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	55.60025	100.62855	55.46024				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.02662	101.17076	7.00903				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.24276	101.20716	7.22464				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.30087	103.42947	8.28178				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.19846	100.80622	9.17552				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.46210	100.83814	9.43850				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.77077	100.90574	2.76452				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.96900	100.17362	6.95171				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.24418	100.18041	7.22622			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.84508	100.00000	2.83871			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.70702	101.28535	7.68771			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.93630	100.89554	9.91151			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.69812	101.45249	8.67630			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.80979	101.00134	10.78278			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.76084	102.14068	12.72863			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.45599	101.44362	14.41973			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.69439	101.20953	12.66262			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.37731	101.06155	6.36137			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.86441	101.14347	6.84723			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.92478	105.45079	6.90681			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.83646	101.30716	7.81682			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.26757	101.37985	8.24684			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.80334	102.14790	12.77103			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.40493	101.15653	12.37390			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.68985	101.18212	15.65059			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.64450	101.20040	12.61285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.02590	101.18212	7.00831				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.13398	101.20040	7.11611				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.18800	101.20953	7.17001				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.48480	101.17116	12.45357				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.64450	101.20040	12.61285				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.19291	101.30089	13.15986				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.72777	101.30089	7.70841				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.19291	101.30089	13.15986				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.98917	101.44699	13.95408				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.80466	101.48350	8.78257				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.93945	101.43786	13.90450				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.89600	102.16719	17.85082				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.07740	102.21271	13.04438				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	18.04356	102.19450	17.99800				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	62.71722	99.87885	62.56208				0.00	0	25,000,000.00
TL15	On 29/04/2015	Spot Bond	111.48563	27.41757	111.48563	27.35091			126,313,218,790.00	1,133,000	5,033,000.00	
TL20	On 22/02/2020	Spot Bond	102.36770	6.60196	102.36770	6.58923				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	111.51511	12.13735	111.51511	12.10768			600,174,322,020.00	5,382,000	994,482,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	13.38312	120.69176	13.34825			3,296,174,277,380.32	27,310,682	283,029,735.00
TN23	On 06/11/2023	Spot Bond	122.92168	11.85258	122.92168	11.82124			340,001,366.88	2,766	111,805,620.00
TN25	On 19/08/2025	Spot Bond	112.54971	8.61025	112.54971	8.58904			0.00	0	158,126,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.77428	105.64973	10.74907			258,947,488,230.00	2,451,000	10,151,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.52205	100.66243	6.50562			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.67453	100.67816	6.65772			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.86762	100.69808	6.85030			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.88793	100.70018	6.87058			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.84205	100.79857	7.82228			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	13.30174	101.00182	13.26813			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	20.94552	101.21676	20.89308			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.43663	101.26720	9.41300			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.22803	101.29746	8.20743			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.97036	10.00000	99.94074			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.97111	9.75000	99.94222			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.97145	100.00000	9.94299			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On 23/08/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	97.88039	98.80121	97.62174			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	85.15711	97.87620	84.96309			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	75.28966	99.82860	75.13494			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	80.23040	97.76060	80.05837			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	52.03428	100.00000	51.93556			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	81.47321	100.00000	100.00000			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	14.14711	120.75743	14.11024			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	40.72281	101.23503	40.62085			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.41261	101.32511	13.37900			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	22.75135	101.70719	22.69416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond	110.55481	15.57823	110.55481	15.54041			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	57.43735	100.00000	57.29352			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	57.66825	100.00000	57.52384			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	57.74521	100.00000	57.60061			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	19.64223	100.80302	19.59269			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.16287	100.83292	12.13219			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.04492	100.83423	9.02210			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	99.72577	100.36906	99.45304			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.31048	128.75000	12.28260			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	17.03220	121.77342	16.98751		13,273,302,780.00		109,000	94,805,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.42480	243.55465	4.40500			0.00	0	60,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	23.51757	107.94222	23.46155			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.28509	110.97172	12.25517		55,485,860,000.00		500,000	80,500,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	10.30381	113.15781	10.27831			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.14761	112.59168	10.12260			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.97160	113.82178	9.94681			0.00	0	100,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	67.26231	96.69614	67.11591			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On 30/11/2013	Spot Bond	95.45272	55.45629	95.45272	55.33753			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	18.24512	87.68655	18.20851			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	43.27927	93.89641	43.18783			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	36.03937	92.71091	35.96362			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.99149	86.49267	14.96191			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	26.87936	90.84932	26.82381			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	18.21219	87.67412	18.17565			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.20623	67.16812	2.20271			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.78028	100.00000	8.76362			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03536	100.00000	0.03529			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.78028	100.00000	8.76362			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	23.52601	100.00000	23.48138			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	24.06829	100.00000	24.02263			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	22.56338	100.00000	22.52057			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	22.56338	100.00000	22.52057			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	21.39495	100.00000	21.35436			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	21.39495	100.00000	21.35436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000	20.24855	100.00000	20.21013			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	20.24855	100.00000	20.21013			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	19.05471	100.00000	19.01855			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	19.05471	100.00000	19.01855			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.96533	100.00000	17.93125			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.96533	100.00000	17.93125			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.90611	100.00000	16.87403			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.90611	100.00000	16.87403			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.14289	100.00000	15.11416			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.32462	100.00000	11.30313			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.69748	100.00000	10.67718			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.06676	100.00000	10.04766			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.06676	100.00000	10.04766			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.52735	100.00000	9.50928			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.99974	100.00000	8.98267			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.46912	100.00000	8.45305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :								887,527,314,247,876.00	,365,927,075	106 199 155 404.00	
Grand Total:								87,528,504,857,690.00	66,242,656	06 201 135 991.00	