



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 06/03/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future	9.08720	9.08720	9.05600	9.05600		11.86	199,773,004.80	21,984	350,911.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.00370	0.00000	0.00850	0.00001	0.004	26.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,912.80370	1.91280	1,944.00850	1.94401	1,912.804	26.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.05440	0.00005	0.07970	0.00008	0.054	19.65	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,112.85440	1.11285	1,144.07970	1.14408	1,112.854	19.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.01270	0.00001	0.02520	0.00003	0.013	22.55	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,462.81270	1.46281	1,494.02520	1.49403	1,462.813	22.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.00490	0.00000	0.01210	0.00001	0.005	25.04	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,762.80490	1.76280	1,794.01210	1.79401	1,762.805	25.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	4.25380	0.00425	4.51980	0.00452	4.254	15.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	467.05380	0.46705	498.51980	0.49852	467.054	15.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	2.94740	0.00295	3.15790	0.00316	2.947	15.90	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	515.74740	0.51575	547.15790	0.54716	515.747	15.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	0.15020	0.00015	0.18410	0.00018	0.150	18.00	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	912.95020	0.91295	944.18410	0.94418	912.950	18.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	10.32800	0.01033	10.89550	0.01090	10.328	14.46	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	333.12800	0.33313	364.89550	0.36490	333.128	14.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	7.99570		0.00800	8.61070	0.00861	7.996	14.80	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	370.79570		0.37080	402.61070	0.40261	370.796	14.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	5.82080		0.00582	6.42930	0.00643	5.821	15.22	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	418.62080		0.41862	450.42930	0.45043	418.621	15.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	20.92810		0.02093	20.88340	0.02088	20.928	13.54	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	233.72810		0.23373	264.88340	0.26488	233.728	13.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	18.41130		0.01841	18.55450	0.01855	18.411	13.71	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	251.21130		0.25121	282.55450	0.28255	251.211	13.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	15.18530		0.01519	15.53580	0.01554	15.185	13.96	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	277.98530		0.27799	309.53580	0.30954	277.985	13.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	71.75040		0.07175	65.88280	0.06588	71.750	11.86	0.00	0	9,820.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	84.55040		0.08455	109.88280	0.10988	84.550	11.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	39.34940		0.03935	37.49560	0.03750	39.349	12.70	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	152.14940		0.15215	181.49560	0.18150	152.149	12.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	28.76760		0.02877	28.02920	0.02803	28.768	13.12	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	191.56760		0.19157	222.02920	0.22203	191.568	13.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	131.18880		0.13119	115.12310	0.11512	131.189	12.25	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	43.98880		0.04399	59.12310	0.05912	43.989	12.25	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	117.78990		0.11779	102.97420	0.10297	117.790	12.17	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	50.58990		0.05059	66.97420	0.06697	50.590	12.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	99.06190		0.09906	86.13320	0.08613	99.062	12.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	61.86190		0.06186	80.13320	0.08013	61.862	12.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	295.71630		0.29572	269.61900	0.26962	295.716	13.05	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	8.51630		0.00852	13.61900	0.01362	8.516	13.05	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	250.56780		0.25057	226.39960	0.22640	250.568	12.85	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	13.36780		0.01337	20.39960	0.02040	13.368	12.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	207.63650		0.20764	185.82170	0.18582	207.637	12.65	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	20.43650		0.02044	29.82170	0.02982	20.437	12.65	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	390.40600		0.39041	361.65940	0.36166	390.406	13.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	3.20600		0.00321	5.65940	0.00566	3.206	13.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	342.48930		0.34249	314.88000	0.31488	342.489	13.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	5.28930		0.00529	8.88000	0.00888	5.289	13.25	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	323.61850		0.32362	296.56620	0.29657	323.618	13.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	6.41850		0.00642	10.56620	0.01057	6.419	13.17	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	587.74600		0.58775	556.97780	0.55698	587.746	14.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	0.54600		0.00055	0.97780	0.00098	0.546	14.99	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	488.44850		0.48845	458.15490	0.45815	488.448	14.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	1.24850		0.00125	2.15490	0.00215	1.248	14.09	0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	439.09850		0.43910	409.52840	0.40953	439.098	13.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	1.89850		0.00190	3.52840	0.00353	1.898	13.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	987.23060		0.98723	956.05530	0.95606	987.231	18.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.03060		0.00003	0.05530	0.00006	0.031	18.92	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	787.30980		0.78731	756.20810	0.75621	787.310	16.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	0.10980		0.00011	0.20810	0.00021	0.110	16.79	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	687.44260		0.68744	656.44810	0.65645	687.443	15.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	0.24260		0.00024	0.44810	0.00045	0.243	15.89	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,187.21210		1.18721	1,156.02610	1.15603	1,187.212	21.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.01210		0.00001	0.02610	0.00003	0.012	21.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,137.21510		1.13722	1,106.03120	1.10603	1,137.215	20.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.01510		0.00002	0.03120	0.00003	0.015	20.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,087.21900		1.08722	1,056.03750	1.05604	1,087.219	20.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.01900		0.00002	0.03750	0.00004	0.019	20.14	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,937.20000		1.93720	1,906.00040	1.90600	1,937.200	26.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00000		0.00000	0.00040	0.00000	0.000	26.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.19540		9.19540	9.16390	9.16390		12.83	40,358,610.60	4,389	82,428.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	20.49260		0.02049	21.04370	0.02104	20.493	20.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,825.09260		1.82509	1,857.14370	1.85714	1,825.093	20.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	67.81390		0.06781	68.59150	0.06859	67.814	16.09	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	872.41390		0.87241	904.69150	0.90469	872.414	16.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	48.08390		0.04808	48.92070	0.04892	48.084	17.17	0.00	0	201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,102.68390		1.10268	1,135.02070	1.13502	1,102.684	17.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	23.78770		0.02379	24.40980	0.02441	23.788	19.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,678.38770		1.67839	1,710.50980	1.71051	1,678.388	19.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	174.26670		0.17427	171.76180	0.17176	174.267	13.60	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	378.86670		0.37887	407.86180	0.40786	378.867	13.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	106.20840		0.10621	106.34760	0.10635	106.208	14.79	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	610.80840		0.61081	642.44760	0.64245	610.808	14.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	84.44420		0.08444	85.01440	0.08501	84.444	15.44	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	739.04420		0.73904	771.11440	0.77111	739.044	15.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	213.31580		0.21332	209.17100	0.20917	213.316	13.14	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	297.91580		0.29792	325.27100	0.32527	297.916	13.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	206.24710		0.20625	202.41150	0.20241	206.247	13.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	310.84710		0.31085	338.51150	0.33851	310.847	13.22	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	189.57960		0.18958	186.45090	0.18645	189.580	13.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	344.17960		0.34418	372.55090	0.37255	344.180	13.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	253.17040		0.25317	246.42780	0.24643	253.170	12.79	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	237.77040		0.23777	262.52780	0.26253	237.770	12.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	244.02030		0.24402	238.49730	0.23850	244.020	12.83	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	248.62030		0.24862	274.59730	0.27460	248.620	12.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	224.36450		0.22436	219.73110	0.21973	224.365	13.02	0.00	0	201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	278.96450		0.27896	305.83110	0.30583	278.965	13.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	443.10660		0.44311	426.73200	0.42673	443.107	12.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	97.70660		0.09771	112.83200	0.11283	97.707	12.23	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	347.56120		0.34756	335.24840	0.33525	347.561	12.49	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	152.16120	0.15216	171.34840	0.17135	152.161	12.49	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	292.41150	0.29241	282.63560	0.28264	292.412	12.66	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	197.01150	0.19701	218.73560	0.21874	197.012	12.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	523.09430	0.52309	503.26690	0.50327	523.094	12.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	67.69430	0.06769	79.36690	0.07937	67.694	12.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	515.09820	0.51510	495.98930	0.49599	515.098	12.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	69.69820	0.06970	82.08930	0.08209	69.698	12.06	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	507.60870	0.50761	488.77580	0.48878	507.609	12.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	72.20870	0.07221	84.87580	0.08488	72.209	12.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	639.64940	0.63965	615.00710	0.61501	639.649	12.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	44.24940	0.04425	51.10710	0.05111	44.249	12.31	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	572.03420	0.57203	549.03140	0.54903	572.034	12.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	56.63420	0.05663	65.13140	0.06513	56.634	12.18	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	555.54240	0.55554	532.98950	0.53299	555.542	12.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	60.14240	0.06014	69.08950	0.06909	60.142	12.14	0.00	0	20,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,995.98180	1.99598	1,964.59020	1.96459	1,995.982	16.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.58180	0.00058	0.69020	0.00069	0.582	16.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	727.44000	0.72744	701.05830	0.70106	727.440	12.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	32.04000	0.03204	37.15830	0.03716	32.040	12.47	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.31050	9.31050	9.27870	9.27870		13.69	0.00	0	34,822.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	152.34060	0.15234	154.61170	0.15461	152.341	16.55	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,041.84060	1.04184	1,075.91170	1.07591	1,041.841	16.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	78.80050	0.07880	81.17530	0.08118	78.801	19.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,768.30050	1.76830	1,802.47530	1.80248	1,768.300	19.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	257.02940	0.25703	256.92880	0.25693	257.029	14.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	606.52940	0.60653	638.22880	0.63823	606.529	14.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	212.16190	0.21216	213.34950	0.21335	212.162	15.41	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	751.66190	0.75166	784.64950	0.78465	751.662	15.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	202.02100		0.20202	203.43160	0.20343	202.021	15.57	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	791.52100		0.79152	824.73160	0.82473	791.521	15.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	337.63260		0.33763	335.19670	0.33520	337.633	14.00	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	427.13260		0.42713	456.49670	0.45650	427.133	14.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	262.40400		0.26240	262.16220	0.26216	262.404	14.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	591.90400		0.59190	623.46220	0.62346	591.904	14.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	259.70230		0.25970	259.53050	0.25953	259.702	14.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	599.20230		0.59920	630.83050	0.63083	599.202	14.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	685.06710		0.68507	667.07680	0.66708	685.067	12.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	124.56710		0.12457	138.37680	0.13838	124.567	12.66	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	375.56020		0.37556	371.89490	0.37189	375.560	13.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	365.06020		0.36506	393.19490	0.39319	365.060	13.69	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	356.06730		0.35607	353.04440	0.35304	356.067	13.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	395.56730		0.39557	424.34440	0.42434	395.567	13.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,016.19340		2.01619	1,985.25880	1.98526	2,016.193	15.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	5.69340		0.00569	6.55880	0.00656	5.693	15.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	882.69860		0.88270	860.03760	0.86004	882.699	12.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	72.19860		0.07220	81.33760	0.08134	72.199	12.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.41840		9.41840	9.38560	9.38560		14.36	0.00	0	12,667.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	153.21510		0.15322	155.89790	0.15590	153.215	18.65	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,734.81510		1.73482	1,770.29790	1.77030	1,734.815	18.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	569.27270		0.56927	560.83830	0.56084	569.273	13.85	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	350.87270		0.35087	375.23830	0.37524	350.873	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	382.25620		0.38226	379.71510	0.37972	382.256	15.13	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	653.85620		0.65386	684.11510	0.68412	653.856	15.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	247.69440		0.24769	248.72000	0.24872	247.694	16.72	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,099.29440		1.09929	1,133.12000	1.13312	1,099.294	16.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	683.71760		0.68372	671.62660	0.67163	683.718	13.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	243.21760		0.24322	263.92660	0.26393	243.218	13.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	671.41090		0.67141	659.70450	0.65970	671.411	13.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	253.01090		0.25301	274.10450	0.27410	253.011	13.33	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	656.17080		0.65617	644.94630	0.64495	656.171	13.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	265.67080		0.26567	287.24630	0.28725	265.671	13.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	833.72840		0.83373	817.51100	0.81751	833.728	13.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	165.32840		0.16533	181.91100	0.18191	165.328	13.11	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	731.72110		0.73172	718.22810	0.71823	731.721	13.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	213.32110		0.21332	232.62810	0.23263	213.321	13.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	713.65060		0.71365	700.66030	0.70066	713.651	13.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	223.15060		0.22315	242.96030	0.24296	223.151	13.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,032.67350		2.03267	2,002.95190	2.00295	2,032.674	14.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	14.27350		0.01427	17.35190	0.01735	14.273	14.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,461.55790		1.46156	1,435.63250	1.43563	1,461.558	13.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	43.15790		0.04316	50.03250	0.05003	43.158	13.78	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.65690		9.65690	9.62380	9.62380		15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,376.72940		1.37673	1,355.98270	1.35598	1,376.729	14.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	269.82940		0.26983	282.18270	0.28218	269.829	14.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	810.89970		0.81090	811.63300	0.81163	810.900	15.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	753.99970		0.75400	787.83300	0.78783	754.000	15.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,807.03240		1.80703	1,780.56220	1.78056	1,807.032	14.59	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	150.13240		0.15013	156.76220	0.15676	150.132	14.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,451.03440		1.45103	1,429.11450	1.42911	1,451.034	14.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	244.13440		0.24413	255.31450	0.25531	244.134	14.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,413.64920		1.41365	1,392.30950	1.39231	1,413.649	14.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	256.74920		0.25675	268.50950	0.26851	256.749	14.27	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.45530		10.45530	10.42500	10.42500		17.00	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,758.46770		1.75847	1,753.87840	1.75388	1,758.468	14.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	453.16770		0.45317	478.87840	0.47888	453.168	14.94	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,727.50690		1.72751	1,723.58200	1.72358	1,727.507	14.97	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	472.20690		0.47221	498.58200	0.49858	472.207	14.97	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,696.99490		1.69699	1,693.73820	1.69374	1,696.995	15.00	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	491.69490		0.49169	518.73820	0.51874	491.695	15.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.08720		9.08720	9.05600	9.05600		11.86	4,543,600.00	500	852.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	40,009.23620		0.40009	37,115.81150	0.37116	40,009.236	13.49	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	289.23620		0.00289	515.81150	0.00516	289.236	13.49	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	35,199.45730		0.35199	32,412.94300	0.32413	35,199.457	13.29	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	479.45730		0.00479	812.94300	0.00813	479.457	13.29	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	34,248.93400		0.34249	31,488.00460	0.31488	34,248.934	13.25	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	528.93400		0.00529	888.00460	0.00888	528.934	13.25	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	33,302.94780		0.33303	30,569.08250	0.30569	33,302.948	13.21	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	582.94780		0.00583	969.08250	0.00969	582.948	13.21	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	11,778.98810		0.11779	10,297.42190	0.10297	11,778.988	12.17	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	5,058.98810		0.05059	6,697.42190	0.06697	5,058.988	12.17	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.19540		9.19540	9.16390	9.16390		12.83	4,597,700.00	500	502.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	51,509.81920		0.51510	49,598.92820	0.49599	51,509.819	12.06	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	6,969.81920		0.06970	8,208.92820	0.08209	6,969.819	12.06	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	50,760.87460		0.50761	48,877.57570	0.48878	50,760.875	12.08	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	7,220.87460		0.07221	8,487.57570	0.08488	7,220.875	12.08	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	52,309.42800		0.52309	50,326.68810	0.50327	52,309.428	12.08	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	6,769.42800		0.06769	7,936.68810	0.07937	6,769.428	12.08	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.31050		9.31050	9.27870	9.27870		13.69	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	58,119.23650		0.58119	56,952.45790	0.56952	58,119.237	12.73	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	17,069.23650		0.17069	19,082.45790	0.19082	17,069.236	12.73	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	57,508.35330		0.57508	56,362.46660	0.56362	57,508.353	12.75	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	17,458.35330		0.17458	19,492.46660	0.19492	17,458.353	12.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	58,735.49010		0.58735	57,547.45520	0.57547	58,735.490	12.70		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	16,685.49010		0.16685	18,677.45520	0.18677	16,685.490	12.70		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.68990		13.68990	13.71900	13.71900		9.29		18,234,946.80	1,332	9,102.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	367.57610		0.36758	399.54320	0.39954	367.576	12.17		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	17.67610		0.01768	20.54320	0.02054	17.676	12.17		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	358.42890		0.35843	390.45560	0.39046	358.429	12.09		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	18.52890		0.01853	21.45560	0.02146	18.529	12.09		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	349.32510		0.34933	381.40870	0.38141	349.325	12.01		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	19.42510		0.01943	22.40870	0.02241	19.425	12.01		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	4.59520		0.00460	7.99500	0.00800	4.595	14.95		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	714.69520		0.71470	688.99500	0.68900	714.695	14.95		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	203.62420		0.20362	236.00230	0.23600	203.624	10.65		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	43.72420		0.04372	47.00230	0.04700	43.724	10.65		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	87.04860		0.08705	115.87120	0.11587	87.049	9.29		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	97.14860		0.09715	96.87120	0.09687	97.149	9.29		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	34.54090		0.03454	52.24290	0.05224	34.541	10.91		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	244.64090		0.24464	233.24290	0.23324	244.641	10.91		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.84670		13.84670	13.87620	13.87620		11.14		0.00	0	3,904.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	91.15580		0.09116	91.27790	0.09128	91.156	13.35		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,044.45580		1.04446	1,015.07790	1.01508	1,044.456	13.35		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	44.99840		0.04500	43.60540	0.04361	44.998	14.21		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,498.29840		1.49830	1,467.40540	1.46741	1,498.298	14.21		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	170.37170		0.17037	174.51390	0.17451	170.372	12.41		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	663.67170		0.66367	638.31390	0.63831	663.672	12.41		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	157.82310		0.15782	161.28060	0.16128	157.823	12.57		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	711.12310		0.71112	685.08060	0.68508	711.123	12.57		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	113.16050		0.11316	114.30180	0.11430	113.160	13.12		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	916.46050		0.91646	888.10180	0.88810	916.461	13.12		0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	347.60010	0.34760	360.84780	0.36085	347.600	11.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	290.90010	0.29090	274.64780	0.27465	290.900	11.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	342.95280	0.34295	355.97530	0.35598	342.953	11.05	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	296.25280	0.29625	279.77530	0.27978	296.253	11.05	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	338.35650	0.33836	351.15440	0.35115	338.357	11.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	301.65650	0.30166	284.95440	0.28495	301.657	11.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,860.15940	1.86016	1,889.26120	1.88926	1,860.159	14.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	13.45940	0.01346	13.06120	0.01306	13.459	14.97	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	895.17250	0.89517	922.10690	0.92211	895.173	10.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	48.47250	0.04847	45.90690	0.04591	48.473	10.67	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.01660	14.01660	14.04620	14.04620		12.79	0.00	0	700.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	299.35770	0.29936	285.76990	0.28577	299.358	14.25	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	1,032.75770	1.03276	989.56990	0.98957	1,032.758	14.25	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	297.11980	0.29712	283.53910	0.28354	297.120	14.27	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	1,040.51980	1.04052	997.33910	0.99734	1,040.520	14.27	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	301.61430	0.30161	287.95320	0.28795	301.614	14.23	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	1,025.01430	1.02501	981.75320	0.98175	1,025.014	14.23	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.17780	14.17780	14.20640	14.20640		12.58	0.00	0	71.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	405.42830	0.40543	412.26530	0.41227	405.428	13.91	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,127.62830	1.12763	1,105.86530	1.10587	1,127.628	13.91	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	403.08810	0.40309	409.86590	0.40987	403.088	13.93	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,135.28810	1.13529	1,113.46590	1.11347	1,135.288	13.93	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	407.78980	0.40779	414.68160	0.41468	407.790	13.90	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,119.98980	1.11999	1,098.28160	1.09828	1,119.990	13.90	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09710	0.09710	0.09720	0.09720		14.85	0.00	0	24,041.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	710.98680	0.00711	721.45530	0.00721	710.987	17.90	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	0.98680	0.00001	1.45530	0.00001	0.987	17.90	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	18.44470	0.00018	29.20720	0.00029	18.445	14.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	308.44470		0.00308	309.20720	0.00309	308.445	14.85	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	0.15190		0.00000	0.30170	0.00000	0.152	22.78	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,290.15190		0.01290	1,280.30170	0.01280	1,290.152	22.78	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09840		0.09840	0.09840	0.09840		18.23	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	921.03020		0.00921	923.07010	0.00923	921.030	17.96	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	81.03020		0.00081	83.07010	0.00083	81.030	17.96	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	302.90900		0.00303	309.15180	0.00309	302.909	18.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	462.90900		0.00463	469.15180	0.00469	462.909	18.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	82.91260		0.00083	87.40930	0.00087	82.913	20.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,242.91260		0.01243	1,247.40930	0.01247	1,242.913	20.23	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.82650		11.82650	11.81700	11.81700		12.09	11,826,500.00	1,000	32,916.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	827.31690		0.82732	818.26700	0.81827	827.317	16.38	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	0.81690		0.00082	1.26700	0.00127	0.817	16.38	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	817.37520		0.81738	808.34860	0.80835	817.375	16.33	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	0.87520		0.00088	1.34860	0.00135	0.875	16.33	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	1.98680		0.00199	2.68150	0.00268	1.987	16.90	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	815.48680		0.81549	825.68150	0.82568	815.487	16.90	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	857.16350		0.85716	848.05010	0.84805	857.164	16.52	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	0.66350		0.00066	1.05010	0.00105	0.663	16.52	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	837.26220		0.83726	828.19030	0.82819	837.262	16.43	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	0.76220		0.00076	1.19030	0.00119	0.762	16.43	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.97510		11.97510	11.96560	11.96560		12.88	1,197,510.00	100	38,429.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	669.41010		0.66941	672.61470	0.67261	669.410	12.20	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	94.31010		0.09431	107.01470	0.10701	94.310	12.20	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	410.36860		0.41037	419.23240	0.41923	410.369	12.70	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	235.26860		0.23527	253.63240	0.25363	235.269	12.70	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	161.18420		0.16118	172.64330	0.17264	161.184	14.30	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	686.08420		0.68608	707.04330	0.70704	686.084	14.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	798.09920		0.79810	797.88170	0.79788	798.099	12.22	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	62.99920		0.06300	72.28170	0.07228	62.999	12.22	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	789.68350		0.78968	789.68670	0.78969	789.684	12.22	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	64.58350		0.06458	74.08670	0.07409	64.584	12.22	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	781.29990		0.78130	781.52800	0.78153	781.300	12.21	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	66.19990		0.06620	75.92800	0.07593	66.200	12.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.13460		12.13460	12.12450	12.12450		13.57	0.00	0	14,470.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	433.04410		0.43304	443.58270	0.44358	433.044	13.78	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	548.44410		0.54844	569.08270	0.56908	548.444	13.78	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	397.72290		0.39772	408.54460	0.40854	397.723	13.99	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	613.12290		0.61312	634.04460	0.63404	613.123	13.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	261.76840		0.26177	273.22000	0.27322	261.768	15.06	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	977.16840		0.97717	998.72000	0.99872	977.168	15.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	543.22820		0.54323	552.01780	0.55202	543.228	13.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	398.62820		0.39863	417.51780	0.41752	398.628	13.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	538.48360		0.53848	547.29350	0.54729	538.484	13.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	403.88360		0.40388	422.79350	0.42279	403.884	13.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	533.77450		0.53377	542.60370	0.54260	533.774	13.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	409.17450		0.40917	428.10370	0.42810	409.174	13.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.28500		12.28500	12.27360	12.27360		14.03	0.00	0	504.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,243.58580		1.24359	1,245.30530	1.24531	1,243.586	13.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	158.58580		0.15859	171.70530	0.17171	158.586	13.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,064.50840		1.06451	1,068.21830	1.06822	1,064.508	13.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	222.50840		0.22251	237.61830	0.23762	222.508	13.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,029.57800		1.02958	1,033.65970	1.03366	1,029.578	13.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	237.57800		0.23758	253.05970	0.25306	237.578	13.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	995.32110		0.99532	999.76870	0.99977	995.321	13.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	253.32110		0.25332	269.16870	0.26917	253.321	13.08	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
2025	On 02/05/2013	Bond Future			114.05561		114.05561	113.69279	113.69279				0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	641.94000		0.64194	279.12000	0.27912	641.940			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			113.20311		113.20311	112.32970	112.32970				0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,598.63000		1.59863	725.22000	0.72522	1,598.630			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.82581		119.82581	119.81860	119.81860				0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,227.99000		2.22799	2,220.78000	2.22078	2,227.990			0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL7T	On 02/05/2013	Index Future			495.44300		495.44300	495.21000	495.21000				0.00	0	12.00
AL7T	On 01/08/2013	Index Future			501.92200		501.92200	501.68700	501.68700				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			509.08300		509.08300	508.84500	508.84500				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			440.94900		440.94900	440.59500	440.59500				4,409,490.00	1	1,017.00
ALBI	On 01/08/2013	Index Future			446.71500		446.71500	446.35800	446.35800				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			453.08800		453.08800	452.72700	452.72700				0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.33030		9.33030	9.26860	9.26860			8.09	9,470,254.50	1,015	20,202.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	820.35910		0.82036	758.67950	0.75868	820.359		16.14	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.05910		0.00006	0.07950	0.00008	0.059		16.14	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,011.70890		1.01171	950.00930	0.95001	1,011.709		17.35	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.00890		0.00001	0.00930	0.00001	0.009		17.35	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	961.71890		0.96172	900.02000	0.90002	961.719		17.33	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.01890		0.00002	0.02000	0.00002	0.019		17.33	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	911.72820		0.91173	850.03260	0.85003	911.728		16.91	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.02820		0.00003	0.03260	0.00003	0.028		16.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.37770		9.37770	9.31630	9.31630		8.81	0.00	0	12,479.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	638.00170		0.63800	583.41270	0.58341	638.002	9.85	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	20.30170		0.02030	27.11270	0.02711	20.302	9.85	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	656.88250		0.65688	601.83750	0.60184	656.883	9.95	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	19.18250		0.01918	25.53750	0.02554	19.183	9.95	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	647.43310		0.64743	592.61340	0.59261	647.433	9.90	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	19.73310		0.01973	26.31340	0.02631	19.733	9.90	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.43090		9.43090	9.36970	9.36970		9.77	0.00	0	5,250.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	77.22290		0.07722	75.08380	0.07508	77.223	12.37	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	946.32290		0.94632	1,005.38380	1.00538	946.323	12.37	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	606.45710		0.60646	563.40690	0.56341	606.457	9.72	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	75.55710		0.07556	93.70690	0.09371	75.557	9.72	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	598.43390		0.59843	556.01880	0.55602	598.434	9.71	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	77.53390		0.07753	96.31880	0.09632	77.534	9.71	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	335.94280		0.33594	311.24330	0.31124	335.943	9.74	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	205.04280		0.20504	241.54330	0.24154	205.043	9.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	688.84580		0.68885	641.88750	0.64189	688.846	9.83	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	57.94580		0.05795	72.18750	0.07219	57.946	9.83	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	614.52130		0.61452	571.05500	0.57105	614.521	9.73	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	73.62130		0.07362	91.35500	0.09136	73.621	9.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.48060		9.48060	9.42020	9.42020		10.48	0.00	0	1,837.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	351.03030		0.35103	338.69700	0.33870	351.030	10.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	350.43030		0.35043	398.49700	0.39850	350.430	10.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	359.20100		0.35920	346.36310	0.34636	359.201	10.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	338.60100		0.33860	386.16310	0.38616	338.601	10.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	355.09080		0.35509	342.50860	0.34251	355.091	10.53	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	344.49080		0.34449	392.30860	0.39231	344.491	10.53	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.94240		9.94240	9.88430	9.88430		12.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,746.85270		2.74685	2,692.54020	2.69254	2,746.853	12.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	54.45270		0.05445	58.24020	0.05824	54.453	12.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,700.34370		2.70034	2,646.45410	2.64645	2,700.344	12.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	57.94370		0.05794	62.15410	0.06215	57.944	12.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,654.01530		2.65402	2,600.57810	2.60058	2,654.015	12.68	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	61.61530		0.06162	66.27810	0.06628	61.615	12.68	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.83140		8.83140	8.81130	8.81130		10.22	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	205.06760		0.20507	189.58090	0.18958	205.068	11.47	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	13.66760		0.01367	18.28090	0.01828	13.668	11.47	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	196.31890		0.19632	181.16470	0.18116	196.319	11.40	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	14.91890		0.01492	19.86470	0.01986	14.919	11.40	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	187.67410		0.18767	172.86980	0.17287	187.674	11.32	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	16.27410		0.01627	21.56980	0.02157	16.274	11.32	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.91940		8.91940	8.89890	8.89890		11.74	0.00	0	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	210.69290		0.21069	206.43800	0.20644	210.693	11.85	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	231.29290		0.23129	247.53800	0.24754	231.293	11.85	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	206.49940		0.20650	202.37810	0.20238	206.499	11.87	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	237.09940		0.23710	253.47810	0.25348	237.099	11.87	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	202.37700		0.20238	198.38840	0.19839	202.377	11.90	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	242.97700		0.24298	259.48840	0.25949	242.977	11.90	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.12920		0.12920	0.11420	0.11420			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03810		0.03810	0.03500	0.03500			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.10320		0.10320	-0.09010	-0.09010			0.00	0	16,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.13280		0.13280	-0.11780	-0.11780			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.12170		0.12170	0.10570	0.10570			0.00	0	64,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.06980		0.06980	0.06110	0.06110				0.00	0	65,200.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.11720		0.11720	0.10830	0.10830				0.00	0	5,000.00
CF CANDO CACY	On 02/04/2013	Can-Do Future			34.69490		34.69490	33.76900	33.76900				0.00	0	15,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			86.00000		86.00000	86.00000	86.00000				0.00	5,000	5,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.61230		9.61230	9.62770	9.62770		12.52		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	476.72000		0.47672	492.15400	0.49215	476.720	15.92		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	4.42000		0.00442	4.45400	0.00445	4.420	15.92		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	467.03840		0.46704	482.46250	0.48246	467.038	15.84		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	4.73840		0.00474	4.76250	0.00476	4.738	15.84		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	457.37900		0.45738	472.79180	0.47279	457.379	15.77		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	5.07900		0.00508	5.09180	0.00509	5.079	15.77		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.73660		9.73660	9.75260	9.75260		13.27		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	370.00010		0.37000	360.50230	0.36050	370.000	12.92		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	173.40010		0.17340	147.90230	0.14790	173.400	12.92		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	364.29860		0.36430	354.55560	0.35456	364.299	12.94		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	177.69860		0.17770	151.95560	0.15196	177.699	12.94		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	358.66000		0.35866	348.67650	0.34868	358.660	12.95		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	182.06000		0.18206	156.07650	0.15608	182.060	12.95		0.00	0	0.00
DACA	On 11/03/2013	Any day expiry			8.82480		8.82480	8.80400	8.80400		9.75		0.00	0	5,000.00
DACA	On 11/03/2013	Any day expiry	8.60	Call	226.87870		0.22688	209.13420	0.20913	226.879	12.60		0.00	0	5,000.00
DACA	On 11/03/2013	Any day expiry	8.60	Put	2.07870		0.00208	5.13420	0.00513	2.079	12.60		0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Call	188.37640		0.18838	172.02000	0.17202	188.376	12.03		0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Put	3.57640		0.00358	8.02000	0.00802	3.576	12.03		0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Call	178.89560		0.17890	162.96210	0.16296	178.896	11.89		0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Put	4.09560		0.00410	8.96210	0.00896	4.096	11.89		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DACA	On 11/03/2013	Any day expiry	8.66	Call	169.48940		0.16949	154.01170	0.15401	169.489	11.74	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.66	Put	4.68940		0.00469	10.01170	0.01001	4.689	11.74	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry			8.82830		8.82830	8.80810	8.80810		10.47	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.84	Call	54.12320		0.05412	48.65500	0.04865	54.123	10.80	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.84	Put	65.82320		0.06582	80.55500	0.08056	65.823	10.80	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Call	50.06150		0.05006	45.01690	0.04502	50.061	10.89	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Put	71.76150		0.07176	86.91690	0.08692	71.761	10.89	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Call	46.25290		0.04625	41.60600	0.04161	46.253	10.97	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Put	77.95290		0.07795	93.50600	0.09351	77.953	10.97	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Call	138.58560		0.13859	126.08330	0.12608	138.586	11.36	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Put	20.28560		0.02029	27.98330	0.02798	20.286	11.36	0.00	0	5,000.00
DACA	On 15/03/2013	Any day expiry	8.81	Call	67.89950		0.06790	61.01300	0.06101	67.899	10.55	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.81	Put	49.59950		0.04960	62.91300	0.06291	49.599	10.55	0.00	0	5,000.00
DAEU	On 07/03/2013	Any day expiry			11.81160		11.81160	11.80040	11.80040		13.30	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Call	34.15060		0.03415	44.81640	0.04482	34.151	13.52	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Put	32.55060		0.03255	54.41640	0.05442	32.551	13.52	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.95	Call	4.38030		0.00438	12.44040	0.01244	4.380	16.67	0.00	0	5,000.00
DAEU	On 07/03/2013	Any day expiry	11.95	Put	142.78030		0.14278	162.04040	0.16204	142.780	16.67	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.75	Call	75.01580		0.07502	80.22570	0.08023	75.016	14.71	0.00	0	5,000.00
DAEU	On 07/03/2013	Any day expiry	11.75	Put	13.41580		0.01342	29.82570	0.02983	13.416	14.71	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Call	45.36010		0.04536	54.59660	0.05460	45.360	13.58	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Put	23.76010		0.02376	44.19660	0.04420	23.760	13.58	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Call	38.90140		0.03890	48.94640	0.04895	38.901	13.30	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Put	27.30140		0.02730	48.54640	0.04855	27.301	13.30	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.24740		12.24740	12.23620	12.23620		13.91	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	740.01420		0.74001	748.65160	0.74865	740.014	13.36	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	382.61420		0.38261	402.45160	0.40245	382.614	13.36	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	734.81300		0.73481	743.53590	0.74354	734.813	13.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.90	Put	387.41300		0.38741	407.33590	0.40734	387.413	13.38	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	729.63970		0.72964	738.44730	0.73845	729.640	13.39	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	392.23970		0.39224	412.24730	0.41225	392.240	13.39	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry			9.07990		9.07990	9.04870	9.04870		11.44	0.00	0	40,000.00
DAUS	On 12/03/2013	Any day expiry	8.86	Call	225.73870		0.22574	200.66270	0.20066	225.739	13.70	0.00	0	40,000.00
DAUS	On 12/03/2013	Any day expiry	8.86	Put	5.83870		0.00584	11.96270	0.01196	5.839	13.70	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.84	Call	244.61620		0.24462	218.48550	0.21849	244.616	13.94	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.84	Put	4.71620		0.00472	9.78550	0.00979	4.716	13.94	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.85	Call	235.14830		0.23515	209.52530	0.20953	235.148	13.82	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.85	Put	5.24830		0.00525	10.82530	0.01083	5.248	13.82	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry			9.08230		9.08230	9.05110	9.05110		11.82	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.00	Call	114.58010		0.11458	101.22860	0.10123	114.580	12.24	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.00	Put	32.28010		0.03228	50.12860	0.05013	32.280	12.24	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.01	Call	107.39470		0.10739	94.96380	0.09496	107.395	12.16	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.01	Put	35.09470		0.03509	53.86380	0.05386	35.095	12.16	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.97	Call	137.25510		0.13726	121.21100	0.12121	137.255	12.49	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.97	Put	24.95510		0.02496	40.11100	0.04011	24.955	12.49	0.00	0	20,000.00
DAUS	On 14/03/2013	Any day expiry	8.99	Call	121.95800		0.12196	107.69520	0.10770	121.958	12.32	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.99	Put	29.65800		0.02966	46.59520	0.04660	29.658	12.32	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			9.09700		9.09700	9.06580	9.06580		12.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,097.11110		1.09711	1,065.95040	1.06595	1,097.111	17.95	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.11110		0.00011	0.15040	0.00015	0.111	17.95	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	997.19160		0.99719	966.06230	0.96606	997.192	17.15	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.19160		0.00019	0.26230	0.00026	0.192	17.15	0.00	5,400	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Call	897.33520		0.89734	0.00000	0.00000	897.335	16.34	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Put	0.33520		0.00034	0.00000	0.00000	0.335	16.34	0.00	5,400	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	121.57040		0.12157	108.29460	0.10829	121.570	12.03	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	84.57040		0.08457	102.49460	0.10249	84.570	12.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.35	Call	31.92710		0.03193	30.31070	0.03031	31.927	13.65	0.00	5,400	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	284.92710		0.28493	314.51070	0.31451	284.927	13.65	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.51	Call	14.91630		0.01492	0.00000	0.00000	14.916	14.71	0.00	5,400	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.51	Put	427.91630		0.42792	0.00000	0.00000	427.916	14.71	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	145.15160		0.14515	129.12190	0.12912	145.152	12.07	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	68.15160		0.06815	83.32190	0.08332	68.152	12.07	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	133.05750		0.13306	118.10950	0.11811	133.058	12.05	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	76.05750		0.07606	92.30950	0.09231	76.058	12.05	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	127.23740		0.12724	112.83000	0.11283	127.237	12.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	80.23740		0.08024	97.03000	0.09703	80.237	12.04	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.13500		9.13500	9.10380	9.10380		12.43	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	207.61200		0.20761	194.92150	0.19492	207.612	12.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	132.61200		0.13261	151.12150	0.15112	132.612	12.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	96.16430		0.09616	93.16010	0.09316	96.164	13.35	0.00	5,800	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	311.16430		0.31116	339.36010	0.33936	311.164	13.35	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	62.89840		0.06290	0.00000	0.00000	62.898	14.09	0.00	5,800	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	437.89840		0.43790	0.00000	0.00000	437.898	14.09	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	230.34640		0.23035	216.21620	0.21622	230.346	12.31	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	115.34640		0.11535	132.41620	0.13242	115.346	12.31	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	218.78850		0.21879	205.38130	0.20538	218.788	12.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	123.78850		0.12379	141.58130	0.14158	123.789	12.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	213.15250		0.21315	200.10530	0.20011	213.153	12.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	128.15250		0.12815	146.30530	0.14631	128.153	12.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,136.25340		1.13625	1,105.10860	1.10511	1,136.253	14.74	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	1.25340		0.00125	1.30860	0.00131	1.253	14.74	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,036.83410		1.03683	1,005.69180	1.00569	1,036.834	14.19	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	1.83410		0.00183	1.89180	0.00189	1.834	14.19	0.00	5,800	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	937.69880		0.93770	0.00000	0.00000	937.699	13.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	8.20	Put	2.69880		0.00270	0.00000	0.00000	2.699	13.63	0.00	5,800	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.17450		9.17450	9.14310	9.14310		12.46	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	156.45030		0.15645	153.18460	0.15318	156.450	13.27	0.00	7,500	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	331.95030		0.33195	360.08460	0.36008	331.950	13.27	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	114.93880		0.11494	0.00000	0.00000	114.939	13.92	0.00	7,500	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	450.43880		0.45044	0.00000	0.00000	450.439	13.92	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	287.45970		0.28746	276.29960	0.27630	287.460	12.32	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	152.95970		0.15296	173.19960	0.17320	152.960	12.32	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	281.82230		0.28182	271.03080	0.27103	281.822	12.34	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	157.32230		0.15732	177.93080	0.17793	157.322	12.34	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	276.26210		0.27626	265.83410	0.26583	276.262	12.35	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	161.76210		0.16176	182.73410	0.18273	161.762	12.35	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,080.10290		1.08010	1,049.46520	1.04947	1,080.103	13.50	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	5.60290		0.00560	6.36520	0.00637	5.603	13.50	0.00	7,500	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	982.27290		0.98227	0.00000	0.00000	982.273	13.10	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	7.77290		0.00777	0.00000	0.00000	7.773	13.10	0.00	7,500	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.21010		9.21010	9.17860	9.17860		12.95	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	338.39670		0.33840	327.90810	0.32791	338.397	12.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	188.29670		0.18830	209.30810	0.20931	188.297	12.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	212.50580		0.21251	209.34950	0.20935	212.506	13.50	0.00	7,500	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	352.40580		0.35241	380.74950	0.38075	352.406	13.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	165.73060		0.16573	0.00000	0.00000	165.731	14.10	0.00	7,500	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	465.63060		0.46563	0.00000	0.00000	465.631	14.10	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,024.88960		1.02489	0.00000	0.00000	1,024.890	13.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	14.78960		0.01479	0.00000	0.00000	14.790	13.13	0.00	7,500	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	349.41060		0.34941	338.44420	0.33844	349.411	12.67	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	179.31060		0.17931	199.84420	0.19984	179.311	12.67	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	343.87140		0.34387	333.14590	0.33315	343.871	12.69	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
DAUS	On 26/06/2013	Any day expiry	9.05	Put	183.77140		0.18377	204.54590	0.20455	183.771	12.69	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,121.20700		1.12121	1,091.24800	1.09125	1,121.207	13.45	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	11.10700		0.01111	12.64800	0.01265	11.107	13.45	0.00	7,500	0.00
DAUS	On 22/07/2013	Any day expiry			9.24190		9.24190	9.21040	9.21040		13.29	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	143.94050		0.14394	144.76580	0.14477	143.940	15.23	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	702.04050		0.70204	734.36580	0.73437	702.041	15.23	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	324.27260		0.32427	317.57710	0.31758	324.273	13.17	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	272.37260		0.27237	297.17710	0.29718	272.373	13.17	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	319.66210		0.31966	313.15360	0.31315	319.662	13.19	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	277.76210		0.27776	302.75360	0.30275	277.762	13.19	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	315.10400		0.31510	309.06560	0.30907	315.104	13.21	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	283.20400		0.28320	308.66560	0.30867	283.204	13.21	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.24680		9.24680	9.21530	9.21530		13.35	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	217.05320		0.21705	0.00000	0.00000	217.053	14.24	0.00	7,500	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	480.25320		0.48025	0.00000	0.00000	480.253	14.24	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	403.08250		0.40308	393.59410	0.39359	403.083	12.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	206.28250		0.20628	228.29410	0.22829	206.283	12.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	397.67860		0.39768	388.40220	0.38840	397.679	12.95	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	210.87860		0.21088	233.10220	0.23310	210.879	12.95	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	267.81190		0.26781	264.97920	0.26498	267.812	13.69	0.00	7,500	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	371.01190		0.37101	399.67920	0.39968	371.012	13.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,164.90030		1.16490	1,136.07080	1.13607	1,164.900	13.51	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	18.10030		0.01810	20.77080	0.02077	18.100	13.51	0.00	7,500	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,070.06190		1.07006	0.00000	0.00000	1,070.062	13.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	23.26190		0.02326	0.00000	0.00000	23.262	13.23	0.00	7,500	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	408.54580		0.40855	398.84130	0.39884	408.546	12.91	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	201.74580		0.20175	223.54130	0.22354	201.746	12.91	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.25290		9.25290	9.22140	9.22140		13.37	0.00	0	31,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry	9.11	Call	380.50350		0.38050	372.36040	0.37236	380.503	13.07	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	237.60350		0.23760	260.96040	0.26096	237.603	13.07	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	390.80670		0.39081	382.26400	0.38226	390.807	13.03	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	227.90670		0.22791	250.86400	0.25086	227.907	13.03	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	385.62850		0.38563	377.28550	0.37729	385.628	13.05	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	232.72850		0.23273	255.88550	0.25589	232.728	13.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.28480		9.28480	9.25310	9.25310		13.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	266.37870		0.26638	0.00000	0.00000	266.379	14.27	0.00	7,500	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	491.57870		0.49158	0.00000	0.00000	491.579	14.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	184.77810		0.18478	186.17220	0.18617	184.778	15.36	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	739.97810		0.73998	773.07220	0.77307	739.978	15.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	343.11020		0.34311	339.59340	0.33959	343.110	13.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	348.31020		0.34831	376.49340	0.37649	348.310	13.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	338.95480		0.33895	335.79250	0.33579	338.955	13.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	354.15480		0.35415	382.69250	0.38269	354.155	13.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	335.06490		0.33506	332.03810	0.33204	335.065	13.61	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	360.26490		0.36026	388.93810	0.38894	360.265	13.61	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,116.52840		1.11653	0.00000	0.00000	1,116.528	13.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	31.72840		0.03173	0.00000	0.00000	31.728	13.25	0.00	7,500	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	364.58470		0.36458	359.46810	0.35947	364.585	13.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	319.78470		0.31978	346.36810	0.34637	319.785	13.44	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.31910		9.31910	9.28720	9.28720		13.73	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	215.87280		0.21587	216.85660	0.21686	215.873	15.52	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	776.77280		0.77677	809.65660	0.80966	776.773	15.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	392.21250		0.39221	387.60130	0.38760	392.213	13.71	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	363.11250		0.36311	390.40130	0.39040	363.113	13.71	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	387.96900		0.38797	383.54480	0.38354	387.969	13.73	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	368.86900		0.36887	396.34480	0.39634	368.869	13.73	0.00	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 23/09/2013	Any day expiry	9.31	Call	383.95300		0.38395	379.67270	0.37967	383.953	13.76	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	374.85300		0.37485	402.47270	0.40247	374.853	13.76	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	396.49650		0.39650	391.70200	0.39170	396.497	13.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	357.39650		0.35740	384.50200	0.38450	357.397	13.69	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.32280		9.32280	9.25000	9.25000		13.76	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	317.39060		0.31739	0.00000	0.00000	317.391	14.40	0.00	7,500	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	504.59060		0.50459	0.00000	0.00000	504.591	14.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	419.72200		0.41972	0.00000	0.00000	419.722	13.62	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	336.92200		0.33692	0.00000	0.00000	336.922	13.62	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	415.25060		0.41525	0.00000	0.00000	415.251	13.64	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	342.45060		0.34245	0.00000	0.00000	342.451	13.64	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	410.82330		0.41082	0.00000	0.00000	410.823	13.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	348.02330		0.34802	0.00000	0.00000	348.023	13.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,163.14490		1.16314	0.00000	0.00000	1,163.145	13.30	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	40.34490		0.04034	0.00000	0.00000	40.345	13.30	0.00	7,500	7,500.00
DAUS	On 28/02/2014	Any day expiry			9.51230		9.51230	9.48090	9.48090		14.97	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	740.06380		0.74006	735.68300	0.73568	740.064	13.97	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	337.76380		0.33776	364.78300	0.36478	337.764	13.97	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	750.25190		0.75025	745.56480	0.74556	750.252	13.92	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	327.95190		0.32795	354.66480	0.35466	327.952	13.92	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	745.13790		0.74514	740.60810	0.74061	745.138	13.94	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	332.83790		0.33284	359.70810	0.35971	332.838	13.94	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.52880		9.52880	9.49530	9.49530		15.03	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	766.04940		0.76605	760.49380	0.76049	766.049	14.04	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	347.24940		0.34725	375.19380	0.37519	347.249	14.04	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	776.21790		0.77622	770.34590	0.77035	776.218	13.99	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	337.41790		0.33742	365.04590	0.36505	337.418	13.99	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	771.11590		0.77112	765.40450	0.76540	771.116	14.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.10	Put	342.31590		0.34232	370.10450	0.37010	342.316	14.01	0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.74672		113.74672	113.73974	113.73974			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	430.54000		0.43054	423.56000	0.42356	430.540		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			8.80027		88.84796	8.81859	88.69232			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,667.70000		79.66770	79,512.06000	79.51206	79,667.700		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			8.88941		90.00981	8.90824	89.85252			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	917.61000		0.91761	760.32000	0.76032	917.610		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	78,958.48000		78.95848	78,801.19000	78.80119	78,958.480		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			440.78200		440.78200	440.45500	440.45500			0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	77,920.00000		7.79200	74,650.00000	7.46500	77,920.000		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	77,820.00000		7.78200	74,550.00000	7.45500	77,820.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	77,720.00000		7.77200	74,450.00000	7.44500	77,720.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			446.54600		446.54600	446.21600	446.21600			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	5,560.00000		0.55600	2,260.00000	0.22600	5,560.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	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	5,460.00000		0.54600	2,160.00000	0.21600	5,460.000		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	5,360.00000		0.53600	2,060.00000	0.20600	5,360.000		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			452.91700		452.91700	452.58300	452.58300			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	69,270.00000		6.92700	65,930.00000	6.59300	69,270.000		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	69,170.00000		6.91700	65,830.00000	6.58300	69,170.000		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	69,070.00000		6.90700	65,730.00000	6.57300	69,070.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future			203.14500		203.14500	202.17900	202.17900			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			205.86000		205.86000	204.88200	204.88200			0.00	0	147.00
IGOV	On 07/11/2013	Index Future			208.85200		208.85200	207.85900	207.85900			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			547.17500		547.17500	546.31600	546.31600			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.11000		94.89000	5.10000	94.90000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.10000		94.90000	5.09000	94.91000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.09000		94.91000	5.07000	94.93000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.06000		94.94000	5.06000	94.94000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.04000		94.96000	5.04000	94.96000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.04000		94.96000	5.05000	94.95000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.12000		94.88000	5.13000	94.87000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.23000		94.77000	5.24000	94.76000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.36000		94.64000	5.38000	94.62000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.51000		94.49000	5.54000	94.46000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.55890		7.55890	7.49460	7.49460		9.86		60,471,200.00	8,000	8,000.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	668.95360		0.66895	604.77240	0.60477	668.954	16.39		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.05360		0.00005	0.17240	0.00017	0.054	16.39		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	658.96030		0.65896	594.78930	0.59479	658.960	16.31		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.06030		0.00006	0.18930	0.00019	0.060	16.31		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	648.96790		0.64897	584.80800	0.58481	648.968	16.23		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.06790		0.00007	0.20800	0.00021	0.068	16.23		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.61670		7.61670	7.55100	7.55100		8.78		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	324.84710		0.32485	276.83530	0.27684	324.847	9.41		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	48.14710		0.04815	65.83530	0.06584	48.147	9.41		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	316.93650	0.31694	269.54460	0.26954	316.937	9.38	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	50.23650	0.05024	68.54460	0.06854	50.236	9.38	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	309.10080	0.30910	262.34110	0.26234	309.101	9.36	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	52.40080	0.05240	71.34110	0.07134	52.401	9.36	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			6.77871	108.29766	6.79073	108.20883			0.00	0	4,970.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,909.86000	1.90986	1,821.03000	1.82103	1,909.860		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,982.08000	1.98208	1,893.25000	1.89325	1,982.080		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	2,054.24000	2.05424	1,965.41000	1.96541	2,054.240		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			6.83175	109.71386	6.84415	109.62438			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,244.04000	3.24404	3,154.56000	3.15456	3,244.040		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	3,313.41000	3.31341	3,223.93000	3.22393	3,313.410		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	3,382.72000	3.38272	3,293.24000	3.29324	3,382.720		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			5.30147	119.86199	5.30754	119.84720		1.64	11,866,337.01	99	6,044.00
R157	On 02/05/2013	Bond Future	5.34	Call	361.58000	0.36158	352.44000	0.35244	361.580	1.65	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	267.75000	0.26775	273.40000	0.27340	267.750	1.65	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	375.40000	0.37540	366.09000	0.36609	375.400	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	257.23000	0.25723	262.71000	0.26271	257.230	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	389.51000	0.38951	380.03000	0.38003	389.510	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	247.01000	0.24701	252.32000	0.25232	247.010	1.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 01/08/2013	Bond Future			5.29849		121.42943	5.30513	121.41499		1.49	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,973.80000		91.97380	91,959.36000	91.95936	91,973.800	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			5.29193		116.35480	5.29949	116.34048		1.38	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	867.72000		0.86772	855.75000	0.85575	867.720	1.42	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	304.74000		0.30474	307.09000	0.30709	304.740	1.42	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	880.52000		0.88052	868.49000	0.86849	880.520	1.42	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	298.72000		0.29872	301.01000	0.30101	298.720	1.42	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	893.41000		0.89341	881.33000	0.88133	893.410	1.42	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	292.79000		0.29279	295.03000	0.29503	292.790	1.42	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			7.33715		130.89022	7.35471	130.71345		11.19	145,549,924.64	1,112	64,898.00
R186	On 02/05/2013	Bond Future	6.75	Call	445.24000		0.44524	431.52000	0.43152	445.240	11.04	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,558.59000		6.55859	6,721.64000	6.72164	6,558.590	11.04	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,595.42000		2.59542	2,524.46000	2.52446	2,595.420	11.27	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,064.43000		2.06443	2,170.24000	2.17024	2,064.430	11.27	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,649.80000		2.64980	2,577.61000	2.57761	2,649.800	11.27	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,018.69000		2.01869	2,123.27000	2.12327	2,018.690	11.27	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,704.81000		2.70481	2,631.38000	2.63138	2,704.810	11.28	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	1,973.69000		1.97369	2,077.03000	2.07703	1,973.690	11.28	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,904.57000		4.90457	4,789.90000	4.78990	4,904.570	11.46	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	837.89000		0.83789	899.99000	0.89999	837.890	11.46	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.40252		127.31731	7.42061	127.13886		12.91	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,460.95000		3.46095	3,425.80000	3.42580	3,460.950	12.84	0.00	0	4,315.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	7.25	Put	4,979.58000		4.97958	5,122.88000	5.12288	4,979.580	12.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	118,044.90000		118.04490	117,866.45000	117.86645	118,044.900	13.40	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	13.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.47326		129.13363	7.49198	128.95298		12.57	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,074.78000		9.07478	8,988.25000	8.98825	9,074.780	12.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,768.40000		2.76840	2,862.52000	2.86252	2,768.400	12.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,136.55000		9.13655	9,049.47000	9.04947	9,136.550	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,740.35000		2.74035	2,833.92000	2.83392	2,740.350	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,950.12000		12.95012	12,834.87000	12.83487	12,950.120	13.15	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,419.06000		1.41906	1,484.46000	1.48446	1,419.060	13.15	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,013.15000		9.01315	8,927.17000	8.92717	9,013.150	12.94	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,796.69000		2.79669	2,891.36000	2.89136	2,796.690	12.94	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			291.61016		291.61016	290.98906	290.98906			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	9,220.16000		9.22016	8,599.06000	8.59906	9,220.160		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	9,210.16000		9.21016	8,589.06000	8.58906	9,210.160		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	9,200.16000		9.20016	8,579.06000	8.57906	9,200.160		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future			5.13273		108.84976	5.13819	108.84103		0.99	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,765.82000		1.76582	1,774.55000	1.77455	1,765.820	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,749.49000		1.74949	1,758.22000	1.75822	1,749.490	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,733.15000		1.73315	1,741.88000	1.74188	1,733.150	0.92	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.10432		105.86936	5.11047	105.86102		0.91	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,623.68000		68.62368	68,615.34000	68.61534	68,623.680	0.99	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.99	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.03869		107.37972	5.04615	107.37155		0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	163.37000		0.16337	164.31000	0.16431	163.370	0.79	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	436.43000		0.43643	445.54000	0.44554	436.430	0.79	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	167.21000		0.16721	168.13000	0.16813	167.210	0.79	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	429.27000		0.42927	438.36000	0.43836	429.270	0.79	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	171.13000		0.17113	172.02000	0.17202	171.130	0.79	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	422.19000		0.42219	431.25000	0.43125	422.190	0.79	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			220.57893		220.57893	218.17768	218.17768			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	9,538.93000		9.53893	7,137.68000	7.13768	9,538.930		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	9,528.93000		9.52893	7,127.68000	7.12768	9,528.930		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	9,518.93000		9.51893	7,117.68000	7.11768	9,518.930		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.82459		110.39003	5.82609	110.38401		3.86		12,694,853.45	115	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	814.86000	0.81486	805.16000	0.80516	814.860		3.89		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	552.93000	0.55293	549.25000	0.54925	552.930		3.89		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	837.71000	0.83771	827.99000	0.82799	837.710		3.89		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	535.80000	0.53580	532.10000	0.53210	535.800		3.89		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	860.92000	0.86092	851.18000	0.85118	860.920		3.89		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	519.05000	0.51905	515.33000	0.51533	519.050		3.89		0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.86012		111.83359	5.86160	111.82798		3.72		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,620.39000	98.62039	98,614.78000	98.61478	98,620.390		3.91		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		3.91		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.90273		109.26920	5.90424	109.26383		3.61		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,489.56000	1.48956	1,478.53000	1.47853	1,489.560		3.61		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,108.95000	1.10895	1,103.29000	1.10329	1,108.950		3.61		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,039.68000	107.03968	107,034.31000	107.03431	107,039.680		3.80		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		3.80		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	968.61000	0.96861	951.33000	0.95133	968.610		3.58		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,656.61000	1.65661	1,644.70000	1.64470	1,656.610		3.58		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,450.48000	1.45048	1,439.12000	1.43912	1,450.480		3.61		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,140.71000	1.14071	1,134.72000	1.13472	1,140.710		3.61		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,469.78000	1.46978	1,458.76000	1.45876	1,469.780		3.61		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,124.58000	1.12458	1,118.93000	1.11893	1,124.580		3.61		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			6.10660		111.89843	6.11345	111.86451		5.23		0.00	0	6,032.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,453.74000	1.45374	1,441.23000	1.44123	1,453.740		5.31		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.29	Put	550.07000		0.55007	571.48000	0.57148	550.070	5.31	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,486.10000		1.48610	1,473.26000	1.47326	1,486.100	5.31	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	533.42000		0.53342	554.50000	0.55450	533.420	5.31	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,518.81000		1.51881	1,505.64000	1.50564	1,518.810	5.32	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	517.15000		0.51715	537.90000	0.53790	517.150	5.32	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.15362		109.33540	6.16076	109.30152		5.39	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,451.90000		100.45190	100,418.02000	100.41802	100,451.900	5.64	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	5.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.20419		110.89521	6.21172	110.86116		5.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,141.17000		4.14117	4,166.87000	4.16687	4,141.170	5.24	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	614.20000		0.61420	673.95000	0.67395	614.200	5.24	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,027.70000		2.02770	2,064.42000	2.06442	2,027.700	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,640.46000		1.64046	1,711.23000	1.71123	1,640.460	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,052.52000		2.05252	2,089.06000	2.08906	2,052.520	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,620.26000		1.62026	1,690.85000	1.69085	1,620.260	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,077.51000		2.07751	2,113.86000	2.11386	2,077.510	5.05	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,600.25000		1.60025	1,670.65000	1.67065	1,600.250	5.05	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.14896		103.88447	5.14924	103.88428		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	1,210.72000		1.21072	1,210.91000	1.21091	1,210.720	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	1,203.77000		1.20377	1,203.96000	1.20396	1,203.770	0.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000	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	1,196.82000	1.19682	1,197.01000	1.19701	1,196.820	0.37	0.00	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.03731	101.48114	5.03665	101.48143		0.30	0.00	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,483.03000	30.48303	30,483.32000	30.48332	30,483.030	0.32	0.00	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.32	0.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.54942	102.92893	4.54630	102.92948		0.12	0.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	21.40000	0.02140	21.65000	0.02165	21.400	0.12	0.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	67.87000	0.06787	67.57000	0.06757	67.870	0.12	0.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	21.99000	0.02199	22.25000	0.02225	21.990	0.12	0.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	66.66000	0.06666	66.37000	0.06637	66.660	0.12	0.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	22.58000	0.02258	22.85000	0.02285	22.580	0.12	0.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	65.46000	0.06546	65.18000	0.06518	65.460	0.12	0.00	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			6.35009	107.07365	6.36742	106.97764			6.46	3,747,577.75	35	7,194.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,352.39000	1.35239	1,315.39000	1.31539	1,352.390	6.45	0.00	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	855.49000	0.85549	914.50000	0.91450	855.490	6.45	0.00	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,384.19000	1.38419	1,346.71000	1.34671	1,384.190	6.45	0.00	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	832.20000	0.83220	890.73000	0.89073	832.200	6.45	0.00	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,416.41000	1.41641	1,378.44000	1.37844	1,416.410	6.45	0.00	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	809.37000	0.80937	867.41000	0.86741	809.370	6.45	0.00	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.40361	104.83743	6.42171	104.74065			6.74	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,266.24000	97.26624	97,169.46000	97.16946	97,266.240	7.06	0.00	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	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.45771	106.33305	6.47672	106.23522			6.44	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,894.62000	2.89462	2,853.94000	2.85394	2,894.620	6.50	0.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,706.91000	1.70691	1,764.06000	1.76406	1,706.910	6.50	0.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,924.80000	2.92480	2,884.09000	2.88409	2,924.800	6.50	0.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,686.33000	1.68633	1,743.45000	1.74345	1,686.330	6.50	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.71	Call	2,955.14000		2.95514	2,914.39000	2.91439	2,955.140	6.51	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,665.95000		1.66595	1,723.03000	1.72303	1,665.950	6.51	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			6.46704		102.40260	6.47394	102.36000		7.69	0.00	0	17,342.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,845.10000		1.84510	1,841.50000	1.84150	1,845.100	7.74	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	783.77000		0.78377	822.77000	0.82277	783.770	7.74	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,884.18000		1.88418	1,880.12000	1.88012	1,884.180	7.74	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	761.90000		0.76190	800.44000	0.80044	761.900	7.74	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,923.66000		1.92366	1,919.13000	1.91913	1,923.660	7.75	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	740.49000		0.74049	778.56000	0.77856	740.490	7.75	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.51597		103.74175	6.52308	103.69908		7.91	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,697.28000		94.69728	94,654.61000	94.65461	94,697.280	8.25	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	8.25	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.57028		101.82562	6.57767	101.78266		7.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,065.21000		6.06521	6,113.29000	6.11329	6,065.210	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	832.86000		0.83286	923.90000	0.92390	832.860	8.23	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,312.56000		3.31256	3,387.21000	3.38721	3,312.560	7.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,044.95000		2.04495	2,162.56000	2.16256	2,044.950	7.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,346.20000		3.34620	3,420.52000	3.42052	3,346.200	7.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,021.36000		2.02136	2,138.64000	2.13864	2,021.360	7.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,380.01000		3.38001	3,453.99000	3.45399	3,380.010	7.95	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,997.99000		1.99799	2,114.93000	2.11493	1,997.990	7.95	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.24321		80.24465	8.26083	80.09353		16.47		0.00	0	9,196.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,170.97000		1.17097	1,164.95000	1.16495	1,170.970	16.36		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,392.43000		3.39243	3,537.53000	3.53753	3,392.430	16.36		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,200.89000		1.20089	1,194.25000	1.19425	1,200.890	16.36		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,332.82000		3.33282	3,477.30000	3.47730	3,332.820	16.36		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,231.20000		1.23120	1,224.03000	1.22403	1,231.200	16.36		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,273.75000		3.27375	3,417.70000	3.41770	3,273.750	16.36		0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.31112		81.29403	8.32917	81.14135		16.74		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,344.92000		71.34492	71,192.24000	71.19224	71,344.920	17.34		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.34		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.38566		79.30927	8.40423	79.15452		19.25		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,289.93000		10.28993	10,377.99000	10.37799	10,289.930	20.00		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,780.81000		1.78081	2,023.62000	2.02362	1,780.810	20.00		0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,750.38000		6.75038	6,947.08000	6.94708	6,750.380	19.47		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,484.66000		3.48466	3,836.11000	3.83611	3,484.660	19.47		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,796.91000		6.79691	6,993.13000	6.99313	6,796.910	19.48		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,453.11000		3.45311	3,804.08000	3.80408	3,453.110	19.48		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,843.55000		6.84355	7,039.29000	7.03929	6,843.550	19.48		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,421.79000		3.42179	3,772.28000	3.77228	3,421.790	19.48		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			164.24681		164.24681	163.93091	163.93091				0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,106.81000		3.10681	2,790.91000	2.79091	3,106.810			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	3,096.81000		3.09681	2,780.91000	2.78091	3,096.810			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	3,086.81000		3.08681	2,770.91000	2.77091	3,086.810			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			128.92442		128.92442	128.62757	128.62757				0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,234.42000		3.23442	2,937.57000	2.93757	3,234.420			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	3,224.42000		3.22442	2,927.57000	2.92757	3,224.420			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	3,214.42000		3.21442	2,917.57000	2.91757	3,214.420			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 02/05/2013	Bond Future			135.95938		135.95938	135.42252	135.42252				0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	4,869.38000		4.86938	4,332.52000	4.33252	4,869.380			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	4,859.38000		4.85938	4,322.52000	4.32252	4,859.380			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	4,849.38000		4.84938	4,312.52000	4.31252	4,849.380			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 02/05/2013	Bond Future			7.90646		92.69309	7.92393	92.53814		14.89	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,889.57000		1.88957	1,855.69000	1.85569	1,889.570	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,482.51000		2.48251	2,603.58000	2.60358	2,482.510	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,930.31000		1.93031	1,895.48000	1.89548	1,930.310	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,433.68000		2.43368	2,553.80000	2.55380	2,433.680	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,971.58000		1.97158	1,935.79000	1.93579	1,971.580	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,385.50000		2.38550	2,504.66000	2.50466	2,385.500	14.83	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.97274		93.90521	7.99066	93.74866		15.53	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,290.19000		83.29019	83,133.64000	83.13364	83,290.190	16.11	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	16.11	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.04699		91.70773	8.06544	91.54920		16.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,496.28000		7.49628	7,446.92000	7.44692	7,496.280	16.81	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,993.21000		2.99321	3,102.38000	3.10238	2,993.210	16.81	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,547.50000		7.54750	7,497.62000	7.49762	7,547.500	16.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,964.57000		2.96457	3,073.22000	3.07322	2,964.570	16.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,598.85000		7.59885	7,548.44000	7.54844	7,598.850	16.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,936.18000		2.93618	3,044.30000	3.04430	2,936.180	16.83	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.28589		81.88535	8.30840	81.68135		17.33	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,105.73000		73.10573	72,901.73000	72.90173	73,105.730	18.05	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	18.05	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.35133		82.95614	8.37440	82.74990		18.14	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,508.24000		72.50824	72,302.00000	72.30200	72,508.240	18.79	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	18.79	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			1.46070		1.46070	1.45480	1.45480		12.22		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,707.00900		0.17070	1,648.03570	0.16480	1,707.009	18.22		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.00900		0.00000	0.03570	0.00000	0.009	18.22		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,607.01160		0.16070	1,548.04440	0.15480	1,607.012	17.40		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.01160		0.00000	0.04440	0.00000	0.012	17.40		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,507.01980		0.15070	1,448.07220	0.14481	1,507.020	16.89		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	0.01980		0.00000	0.07220	0.00001	0.020	16.89		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.47100		1.47100	1.46450	1.46450		12.91		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	911.67940		0.09117	867.52340	0.08675	911.679	12.58		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	101.67940		0.01017	122.52340	0.01225	101.679	12.58		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	833.41950		0.08334	792.11140	0.07921	833.419	12.57		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	123.41950		0.01234	147.11140	0.01471	123.420	12.57		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	760.37780		0.07604	722.65010	0.07227	760.378	12.64		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	150.37780		0.01504	177.65010	0.01777	150.378	12.64		0.00	0	0.00
Total for Derivatives :												528,741,509.55	209,982	1 688 405.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		12.96386	99.94188	12.86784				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		25.79583	108.85858	25.61069				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		10.47331	100.00011	10.39570			100,000,110,000.00	1,000,000		800,000.00
AA05	On 22/03/2019	Spot Bond			111.70673		13.02396	111.70673	12.92853				0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		7.32868	100.63261	7.27346				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		7.42290	100.64155	7.36697			40,256,620,000.00	400,000		200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB012	On 21/11/2022	Spot Bond	8.00000	46.73960	8.00000	46.70922			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	11.31622	101.73855	11.23934			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	27.68932	105.29362	27.49589		5,264,681,000.00	50,000	11,610,000.00	
AB07	On 07/03/2014	Spot Bond	105.62267	48.02849	105.62267	47.69759			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.00770	100.96284	9.93206			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	14.89156	111.66393	14.78248			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	65.76829	100.00003	65.14063			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	95.02500	215.58145	93.54262			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	29.77489	134.94825	33.08669			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	3.16849	269.82094	3.12419			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	27.17297	100.53123	26.96838			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	45.36405	100.25380	45.02712		481,218,240,000.00	4,800,000	1,200,000.00	
ABFN06	On 17/03/2016	Spot Bond	100.10451	14.16775	100.10451	14.06267		2,402,508,240,000.00	24,000,000	8,000,000.00	
ABFN07	On 17/03/2018	Spot Bond	100.10764	9.14703	100.10764	9.07918			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	8.63548	100.11256	8.57142			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.70580	100.11573	8.64122			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	30.58614	113.03853	30.35986			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	24.59522	102.88112	24.40828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On 29/09/2014	Spot Bond	106.71879	37.28878	106.71879	37.02543				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	31.78558	101.43096	31.54703				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	26.88564	100.69530	26.68951				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.26564	101.53927	12.17350				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	17.17625	101.47729	17.04728				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.34739	101.61005	10.26961				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	74.11339	108.48706	73.58296				0.00	0	1,100,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	66.90345	101.57306	66.25629				0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	79.46429	100.00000	78.76106				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	95.03965	215.26681	93.55895				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	45.54785	133.33110	45.15348				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.13682	122.14204	20.96567				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.98393	113.35700	9.90763				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.12234	100.00000	5.08687				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	18.07986	123.70523	17.93614				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	18.19614	102.18114	18.05867				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.87347	99.83242	11.78561				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.93483	99.82309	11.84653			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	12.52033	99.81405	12.42770			0.00	0	200,000.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.62145	106.48741	5.58075			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.90346	100.00000	21.74114			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.25476	165.75435	4.21166			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	14.36499	157.68318	14.22474			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.45231	170.05600	3.41668			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	4.05459	172.68858	4.01230			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	95.02686	215.54135	93.54470		2,091,052,852,890.00	9,701,400	4,850,700.00	
ABN23	On 31/03/2013	Spot Bond	215.58717	95.02473	215.58717	93.54232			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	100.73052	100.00000	99.95167			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.14500	71.58015	7.11336			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.14500	71.58015	7.11336			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.03639	84.61000	12.97086			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	20.26988	92.57000	20.16100			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.36620	100.05362	11.86884			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	18.09200	95.34000	17.99271			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	33.94088	100.00000	33.74807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	94.00000	16.87610	94.00000	16.78443			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.81573	94.99000	15.72916			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	23.97820	89.20000	23.85287			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	31.67969	90.02000	31.50973			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.71075	101.37010	9.63791			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.55200	101.21709	9.48044			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	30.28934	89.83000	30.12709			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	22.65267	136.93312	22.45875			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	25.67872	102.86000	25.52986			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	26.11453	96.69000	25.96691			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	25.09537	96.61000	24.95359			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	24.68650	96.38000	24.54727			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	10.14039	99.94804	10.06528			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	19.12424	121.81240	18.97407			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	79.21685	104.20000	78.71045			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	10.08785	101.30453	10.01223			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.30247	93.54000	22.17940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN60	On 23/08/2016	Spot Bond	92.85000	21.16313	92.85000	21.04698			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.12091	103.39542	2.10631			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.85701	149.61017	2.83083			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.50408	196.08295	2.47604			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.59398	95.40000	17.49658			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	74.57606	107.27000	74.08891		391,710,779,180.00		3,651,634	3,651,634.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.44904	94.09000	17.35234			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.12352	100.00000	9.08082			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.25431	100.00000	3.23552			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	12.59718	100.00000	12.52423			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	14.32006	114.69202	14.21287		2,408,532,420.00		21,000	4,100,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	25.61068	105.76936	25.43112		1,269,232,320.00		12,000	3,800,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	10.24863	102.79126	10.17880		719,538,820.00		7,000	3,000,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	8.67236	101.48825	12.98374			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	19.42714	110.44192	19.28607			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	39.52782	125.04605	39.20366			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.92960	4.00000	121.86183			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	3.12973	274.59193	3.08546		7,517,503,267,610.00		27,377,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	123.88924	5.08291	123.88924	5.04130			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	2.68625	128.40915	2.66364			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	86.05307	99.53952	85.24942			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	103.86231	100.06620	103.03529			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	98.57992	100.07265	97.03856			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.88221	100.00000	26.68299			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	79.30767	100.53957	78.64404			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	93.15236	101.66199	92.45724			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	79.30767	100.53957	78.64404			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	89.16038	101.42690	88.52484			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	94.34592	102.82057	93.68459			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	21.60195	111.03772	21.44442			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	22.06432	100.83941	21.89774			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	22.28314	100.86237	22.11488			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	25.38356	101.18756	25.19133			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	66.32457	100.06785	65.69123			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	66.29529	100.06721	65.66223			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	21.84542	100.81643	21.68053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047	On 22/10/2018	Spot Bond	54.43317	8.70864	54.43317	8.67758			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	56.81916	100.61624	56.39105			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	65.07626	99.86961	64.59457			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.63675	100.00000	20.51951			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.32867	100.00000	17.23023			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.32867	100.00000	17.23023			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	66.68566	100.07583	66.04881			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	19.07787	100.07969	18.93639			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	20.00247	100.08857	19.85412			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	18.66566	100.07573	18.52724			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	18.94418	100.07841	18.80370			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	19.06672	100.07959	18.92532			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.62733	103.08180	10.55436			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.62733	103.08180	10.55436			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.67643	103.10163	10.60311			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	18.44283	100.07361	18.30607			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.67643	103.10163	10.60311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	103.06198	10.57822	103.06198	10.50560			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	29.78472	79.64238	29.64166			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	32.35913	100.07204	32.11917			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	66.66968	100.07100	66.17532			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	18.09355	99.94507	17.95953			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	66.66968	100.07100	66.17532			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.73651	100.07684	9.66430			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	9.54982	100.07933	9.47900			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.49930	100.08039	9.42886			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	9.25515	100.07826	9.18651			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	66.37292	100.06560	65.88077			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	10.33636	100.07361	10.25971			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	91.23770	101.31884	90.32982			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	11.44697	110.28658	11.35444			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	45.39543	100.06728	45.05883			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	52.25423	105.71996	51.88799			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	59.78447	100.99526	59.33250			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.16322	101.18059	8.10209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120	On 26/01/2021	Spot Bond	102.01291	8.11018	102.01291	8.04900				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.31837	100.00000	10.25976				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	60.35812	101.04786	59.90665				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.51297	100.00000	4.48290				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.69704	100.00000	5.76074				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.57284	72.59933	14.50761				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.18147	127.83552	3.53307				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	2.26475	127.87043	3.66888				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.20355	100.07569	8.92766				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	38.95149	100.62321	38.65799				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	38.95149	100.62321	38.65799				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	60.35812	101.04786	59.90665				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	38.30041	100.51806	38.01208				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	30.71603	100.07299	32.20513				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	30.67297	100.07235	32.14783				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	6.98380	101.33418	8.67683				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.37003	100.41093	12.28002				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138	On 20/09/2021	Spot Bond	101.33457	6.97413	101.33457	8.66480			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	10.35738	103.90444	10.28580			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	10.40522	103.93140	10.33330			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	30.66537	100.22094	32.15448			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.36773	100.59173	13.14526			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.88058	99.93469	12.50479			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.23282	100.07603	8.96400			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	59.58291	100.93686	59.14732			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	43.61214	100.27790	44.82293			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	43.51921	100.06196	44.66103			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.57950	100.07446	11.25445			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	58.31423	100.76536	57.87427			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	21.59176	100.06587	22.98351			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.45402	100.06402	22.80554			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.72139	100.06760	23.15100			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.56054	100.07424	11.23078			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.22868	100.07047	10.81645			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	21.61607	100.06619	23.01491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On 20/03/2015	Spot Bond	100.06739	21.70518	100.06739	23.13007			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	9.81337	102.65284	14.72265			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.28348	100.06844	17.77526			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	21.65657	100.06674	23.06726			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	45.29102	100.09530	47.16943			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.22182	100.18292	23.29535			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	43.60986	100.06691	44.78982			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.37142	108.26890	11.29062			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.53210	100.07386	11.19528			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	5.02185	103.66222	4.98626			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.69708	100.06728	23.11960			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.71333	100.06735	23.14059			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.46526	100.07626	11.11194			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.58398	100.07891	9.30527			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.09818	100.07361	8.70174			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	64.49975	100.07223	65.74354			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	30.85843	100.07839	32.39499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL180	On 20/06/2015	Spot Bond	100.07574	22.10124	100.07574	23.64208			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	9.93931	100.08155	11.70380			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.46526	100.07626	11.11194			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.63256	100.07944	9.36563			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	8.69944	100.07796	10.39062			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.12750	100.07839	8.84004			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.80394	100.07515	12.41521			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.33753	100.07965	9.07762			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.46428	100.08103	9.23499			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	64.33986	100.06425	65.37135			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	64.35652	100.06489	65.41008			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.13479	100.06989	17.58642			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.26525	100.07148	17.75230			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.40082	100.08134	9.17927			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.40082	100.08134	9.17927			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.46071	100.08737	12.35478			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.59404	100.07679	10.25930			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.38487	100.08652	12.26010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond	100.08684	10.41331	100.08684	12.29561			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.46071	100.08737	12.35478			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.19967	85.50175	7.15732			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	7.56675	100.08315	9.38523			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	7.56675	100.08315	9.38523			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01835	100.00000	0.01821			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01769	100.00000	0.01756			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	6.18474	100.00000	6.08604			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.00000	0.91429	100.00000	100.00000			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	101.19420	103.67806	100.40372			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	100.00000	1.45168	100.00000	100.00000		79,835,000,000,000.00	798,350,000	400,000,000.00	
ADCP01	On 08/06/2013	Spot Bond	100.00000	80.39648	100.00000	100.00000		22,100,000,000,000.00	221,000,000	100,000,000.00	
AER01U	On 18/11/2016	Spot Bond	100.00000	3.70865	100.00000	3.68086			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	27.07171	100.56844	26.86782			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	27.66782	100.63477	27.45932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C1	On 21/11/2014	Spot Bond	100.67892	28.06499	100.67892	27.85341			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.31684	101.20949	16.19462			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	17.05635	101.34649	16.92843			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	18.04032	101.52904	17.90482			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	12.60472	108.27946	12.51464			0.00	0	3,900,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	13.32408	124.59492	13.21814			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.48265	100.00000	33.23454			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	15.32996	115.64616	20.63204			0.00	0	8,900,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.00780	100.00000	31.77060			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.69176	100.00000	15.58723			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.77849	154.79211	4.73248			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	41.78208	129.92747	41.43686			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	93.08533	101.15622	92.37091			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.82284	99.92565	11.73528			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	13.59397	112.23984	13.49451			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	21.23103	101.18527	21.07203			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.78512	101.23711	9.71180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW14U	On 01/01/2014	Spot Bond	100.00000	64.51972	100.00000	64.04160			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.44859	100.00000	9.37779			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	23.94451	114.82122	23.76611		36,742,790,400.00		320,000	160,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.73514	99.81750	10.65572			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	67.50181	100.11329	66.85697			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	72.06880	103.73691	71.57141			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	31.39782	99.83571	31.16548			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	36.53913	105.24488	36.28538			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	14.75805	111.52726	14.65063			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	59.31090	100.88946	58.86293			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	19.58454	104.32215	19.43383			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	94.46094	99.81811	93.06721			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	22.13304	102.00706	21.96609			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	22.11618	101.95171	21.94943			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.55548	99.81798	15.44039			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	22.02232	101.94160	21.85629			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.77994	104.59763	14.66594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	99.81335	21.27955	99.81335	21.12212			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	21.27955	99.81335	21.12212			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	17.96598	99.81340	17.83306			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.58201	101.35805	18.44264			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	19.55696	102.22265	19.40917			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	22.13304	102.00706	21.96609			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	18.84583	102.70168	18.70282			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.94036	102.35327	12.84245			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	15.20959	99.82359	15.09705			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	15.21097	99.81671	15.09843			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	15.21097	99.81671	15.09843			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	33.49093	99.82722	33.24313			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	101.32998	99.86832	100.54748			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	20.52522	97.82330	20.37608			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	14.25944	103.70924	14.15027			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	15.61208	99.79214	15.49660			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	13.45554	100.04409	13.35578			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.72868	99.77076	1.71589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	92.33087	13.03883	92.33087	12.94888			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	64.17542	99.87024	63.56364			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	19.64079	99.83486	19.49545			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.41640	99.06007	10.33986			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.70783	99.81958	0.70259			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.58363	100.00000	1.57247			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	22.90041	104.16088	22.72443			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	20.86825	103.97505	20.70815			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	18.02789	106.00425	17.88718			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	15.44562	99.75847	15.33142			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.29128	99.75846	0.28912			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.15341	100.00000	0.15116			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.13858	100.00000	7.09803			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.23226	100.00000	22.06752			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.23386	100.00000	20.08391			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.49004	100.00000	12.39748			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.51442	100.00000	12.42064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.10105	100.00000	14.98915			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.08480	100.00000	12.98784			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	52.60938	100.20198	99.45394			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	33.73783	102.32067	33.48265			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	20.89981	102.37811	20.74166			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.26251	169.54509	2.23961			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.75977	150.32167	10.67892			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	4.96540	150.48996	4.92807			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.74536	105.72100	10.67046			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	40.97718	101.02420	40.66731			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	94.34094	101.68745	93.37009			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	57.35891	100.66680	56.92653			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	58.37775	100.64029	57.93780			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	94.28919	104.00756	93.30220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On 31/10/2013	Spot Bond	100.90417	59.47879	100.90417	59.02949				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	101.45247	101.68177	100.65565				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.17694	100.33377	7.12475				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	32.10418	100.06919	31.86612				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	35.41646	100.00000	35.15106				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	77.40028	100.00000	76.93401				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.89631	101.11913	12.79978				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.94750	101.12772	12.85058				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.10104	101.15348	13.00296				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.61243	101.23934	13.51044				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	14.12321	101.32517	14.01731				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.55009	101.56516	15.43324				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.20772	100.00000	6.16172				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.36956	100.93890	10.29207				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.73102	100.99127	10.65079				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.88583	101.01372	10.80443				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.93742	101.02120	10.85564				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond	101.11093	11.55610	101.11093	11.46961			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.37966	101.23048	12.28692			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.88527	100.00000	3.85648			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.88527	100.00000	3.85648			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	8.81007	100.10441	10.28646			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.33748	100.11338	10.94507			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.48129	100.11583	11.12468			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	10.98201	107.76177	15.23111			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	9.91272	100.12316	11.66345			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.67957	100.13609	12.62116			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.78697	100.00000	2.76632			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.78697	100.00000	2.76632			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	36.34823	110.26280	36.08465			0.00	0	2,800,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	7.97872	100.53667	7.91864			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	72.38647	96.69296	71.97243			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.25722	100.49749	14.14991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.61699	100.00000	6.56740				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	6.95142	100.60117	6.89905				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.27587	100.49926	14.16842				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.58339	100.52855	14.47360				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	15.14221	100.58172	15.02815				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	17.46617	100.80214	17.33435				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.53507	101.17004	13.43259				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	101.03972	100.10916	99.41706				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	94.96423	100.17136	93.99369				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	65.07616	100.07370	66.32259				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	85.18235	100.27042	84.62072				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.63673	100.00000	9.56532				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	36.17788	112.83919	35.91061				0.00	0	3,300,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	19.10093	121.22515	18.95151			1,697,152,100.00		14,000	114,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.46285	101.55684	14.35419				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	40.57642	100.95576	40.26978				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	18.88196	108.79348	18.74651			3,155,010,920.00		29,000	8,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	109.29382	11.23057	109.29382	11.15102			0.00	0	300,000.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.95919	101.38676	10.87606			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.95072	110.62195	11.86382			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	20.32116	100.52977	20.16816		8,042,381,600,000.00	80,000,000	40,000,000.00	
CBL16	On 18/05/2017	Spot Bond	105.82127	14.22700	105.82127	14.12721			0.00	0	2,300,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.25301	100.81182	10.17562			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.23680	105.70562	11.15805			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	16.07588	100.97754	15.95437			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	9.78619	100.26196	12.08168			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.53254	123.26011	12.43375			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	12.20565	119.72199	12.11162			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	14.45914	123.54995	14.34431			0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	13.59790	100.40002	13.49897			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	23.06951	107.22537	22.90596			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	29.00303	100.86678	28.78401			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	45.99284	102.24997	45.64518			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	28.94696	102.59156	28.72750			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	20.80317	100.41408	20.65179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On 20/03/2013	Spot Bond	100.11325	108.05755	100.11325	107.19673			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	49.99539	100.18762	49.62427			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	98.57989	100.07319	97.03853			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	100.73052	100.00000	99.95167			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	100.73052	100.00000	99.95167			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	100.73052	100.00000	99.95167			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	100.73052	100.00000	99.95167			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	98.57989	100.07319	97.03853			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	98.57989	100.07319	97.03853			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	79.29532	100.53672	78.63181			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	98.60368	100.07373	97.06194			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	98.36585	100.06833	96.82790			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	98.17558	100.06400	96.64067			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	86.20746	100.60353	85.61808			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	25.06974	101.15466	24.87994			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	94.99676	99.83222	94.02890			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	24.94766	101.14186	24.75882			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132		On 20/09/2013	Spot Bond	100.06829	66.31955	100.06829	65.68625		0.00	0	0.00
CLN133		On 20/09/2013	Spot Bond	100.06451	66.14877	100.06451	65.51711		0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	101.20948	25.59270	101.20948	25.39885		0.00	0	0.00
CLN135		On 22/08/2013	Spot Bond	100.61649	80.50207	100.61649	79.79253		0.00	0	0.00
CLN136		On 22/08/2013	Spot Bond	100.58787	80.42043	100.58787	79.71176		0.00	0	0.00
CLN138		On 31/08/2013	Spot Bond	100.59448	79.51656	100.59448	78.85090		0.00	0	0.00
CLN140		On 20/06/2013	Spot Bond	100.07482	98.65125	100.07482	97.10874		0.00	0	0.00
CLN141		On 20/06/2013	Spot Bond	100.07103	98.48477	100.07103	96.94491		0.00	0	0.00
CLN143		On 20/09/2013	Spot Bond	100.07206	66.49033	100.07206	65.85538		0.00	0	0.00
CLN145		On 20/09/2013	Spot Bond	106.64650	75.31011	106.64650	74.77852		0.00	0	0.00
CLN147		On 19/04/2013	Spot Bond	103.71200	102.30321	103.71200	101.52413		0.00	0	0.00
CLN149		On 20/09/2013	Spot Bond	104.51633	72.54533	104.51633	72.04158		0.00	0	0.00
CLN152		On 20/08/2013	Spot Bond	100.85780	81.53270	100.85780	80.80846		0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	100.09542	47.48076	100.09542	47.12861		0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	100.79729	67.48621	100.79729	66.98254		0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	100.79729	67.48621	100.79729	66.98254		0.00	0	0.00
CLN158		On 19/04/2013	Spot Bond	101.28023	93.42979	101.28023	92.73322		0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	100.83563	28.49430	100.83563	28.27918		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162	On 20/09/2015	Spot Bond	100.00000	19.33361	100.00000	19.19034				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	19.12130	100.00000	18.97960				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	45.27155	100.00000	44.93231				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	45.27155	100.00000	44.93231				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	45.27155	100.00000	44.93231				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	45.27155	100.00000	44.93231				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	45.27155	100.00000	44.93231				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	45.27155	100.00000	44.93231				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	18.60981	100.07575	18.47181				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	45.27155	100.00000	44.93231				0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	100.87521	100.04314	100.09493				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	101.50983	100.23356	100.72323				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	101.10057	100.08420	100.31826				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	101.10198	100.05746	100.31985				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	44.23992	100.00000	43.91208				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.83002	100.06980	14.36681				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	15.18302	100.15069	15.07035			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.92979	99.78582	11.85002			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.18302	100.15069	15.07035			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.59139	101.41261	13.48940			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	48.55512	100.22617	48.19457			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	49.27422	100.17009	52.80929			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.53456	108.36668	7.48067			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.91391	99.52839	14.80263			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.90879	108.34841	2.88744			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.43584	102.60151	13.34543			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	49.59565	100.25498	49.22728			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.18302	100.15069	15.07035			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.18302	100.15069	15.07035			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.31324	107.96614	3.28886			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.91881	107.75628	7.86063			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.20186	100.11142	16.67239			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	103.61461	100.00002	102.79875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN209	On 20/03/2013	Spot Bond	100.07054	97.59193	100.07054	103.37401			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	95.23419	100.08593	97.59086			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	66.07424	100.10498	68.00715			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	29.52662	101.25895	29.30535			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	29.60230	101.27689	29.38042			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	15.61348	105.79026	15.50459			0.00	0	115,000,000.00
CLN216	On 11/10/2014	Spot Bond	101.32709	28.82324	101.32709	28.58021			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	29.72123	101.30689	29.49841			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.34934	101.18509	11.26434			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.34742	101.19643	11.26243			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	15.62814	105.99233	15.51899			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	15.62814	105.99233	15.51899			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	46.68302	107.65143	46.31362			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	46.70888	110.88445	46.32948			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	14.13089	104.90153	14.03300			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.27525	100.07790	13.00558			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.07698	100.08711	14.01003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN228	On 14/06/2013	Spot Bond	100.16277	98.35803	100.16277	96.76911			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	98.35802	100.16385	96.76908			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	29.24999	101.18605	29.03093			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	29.24999	101.18605	29.03093			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.56070	100.17539	53.21494			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	93.73423	101.40617	93.03461			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	93.73423	101.40617	93.03461			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.87082	100.16285	15.75304			0.00	0	5,000,000.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.38755	100.71861	10.30921			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	9.95391	100.07925	11.72193			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	27.02734	100.51081	26.82388			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.64921	100.54638	10.56903			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	10.03072	103.07581	9.96186			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	10.03072	103.07581	9.96186			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	26.95936	100.51075	26.75642			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	26.97519	100.51227	26.77213			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.07534	99.62826	14.96275			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.77315	100.86363	14.66158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN248	On 14/03/2015	Spot Bond	100.17567	21.83277	100.17567	21.67072			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.49814	100.84631	14.38868			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	22.90013	99.94994	22.73050			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	22.90013	99.94994	22.73050			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	22.90013	99.94994	22.73050			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	22.90013	99.94994	22.73050			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	22.90013	99.94994	22.73050			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	23.08831	99.94850	22.91729			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.87249	99.94597	10.79196			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.87249	99.94597	10.79196			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.87249	99.94597	10.79196			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.87249	99.94597	10.79196			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.87249	99.94597	10.79196			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.93143	99.94556	10.85047			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	13.51429	110.57517	13.41606			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	45.12457	100.09271	46.93385			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	38.82065	100.59304	38.52821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN265	On 02/04/2013	Spot Bond	99.85267	97.27970	99.85267	96.53243			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	43.99283	100.09928	43.66653			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	43.99283	100.09928	43.66653			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.86209	101.01926	9.78752			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	10.93505	100.09028	12.94693			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.04107	100.79299	13.93512			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.35661	100.10632	14.72194			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.32296	100.07520	10.93429			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.27555	100.07467	10.87510			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.32343	100.07203	10.93476			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.03572	100.58176	8.96767			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.47021	100.62464	10.39132			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.44387	100.62450	10.36517			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.30447	100.07182	10.91109			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	24.20723	100.10367	26.36332			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.11260	100.32695	9.04634			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.60783	100.05044	23.01502			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	22.82264	99.94992	22.65359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond	100.07255	16.30860	100.07255	17.80747				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.17622	100.08473	11.99962				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.17622	100.08473	11.99962				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.17622	100.08473	11.99962				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.17622	100.08473	11.99962				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.59484	100.79550	9.52244				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.25254	100.46527	9.18444				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	12.22884	99.93367	12.13827				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	12.22884	99.93367	12.13827				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	12.11092	99.93449	12.02123				0.00	0	2,000,000.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.97561	99.84728	11.88698				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	12.11092	99.93449	12.02123				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	12.06380	99.84633	11.97453				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.75614	100.08705	1.74312				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.97561	99.84728	11.88698				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	12.00530	99.84728	11.91645				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	12.06380	99.84633	11.97453				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN300	On 20/12/2017	Spot Bond	100.00000	5.56406	100.00000	6.48368			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.66009	100.00000	6.60327			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.75622	100.08579	1.74320			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.76169	100.00000	1.74863			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.76169	100.00000	1.74863			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.76169	100.00000	1.74863			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.01851	100.00000	1.00879			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.01851	100.00000	1.00879			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	1.00713	100.00000	0.99379			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01712	100.00000	0.01697			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.54000	101.89155	9.54000	101.75686			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000	97.86938	10.07000	100.44080			0.00	0	115,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	20.87729	100.00000	20.73746			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	20.87729	100.00000	20.73746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	35.42491	0.72534	35.42491	0.72339			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	94.78966	156.72722	93.67836			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	52.79140	100.26956	52.79136			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	52.76703	100.26726	52.76700			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	80.23908	100.00000	80.22060			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	147.72954	156.52494	145.96610			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	52.74268	100.26496	52.74264			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	40.31128	154.89181	40.31123			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	90.48795	100.90305	89.83340			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	90.48795	100.90305	89.83340			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.34888	164.96027	5.28767			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	95.49413	98.96405	94.81497			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	95.51290	98.95402	94.83366			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	52.76703	100.26726	52.76700			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	52.76703	100.26726	52.76700			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.14909	100.00000	13.05376			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00053	100.00000	0.00053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00053	100.00000	0.00053				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	98.73855	102.57148	97.99402				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.39220	127.81539	9.31601				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00009				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00011	150.48996	0.00011				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	21.46503	80.28000	21.36131				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.51754	80.11138	21.41372				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.09303	101.51920	12.00220				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.09303	101.51920	12.00220				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.41521	100.07895	13.18088				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.89309	100.07296	12.52676				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.56054	100.07419	11.23079				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	92.09339	101.51807	91.16927				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.65488	100.07839	11.34868				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.11235	101.17107	10.03663				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	1.00613	100.00000	0.99246				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	20.32355	112.14249	20.17416				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	97.12064	102.77374	96.39971				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond	104.83082	11.82974	104.83082	11.74785			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	12.75314	123.34967	12.65255			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	20.45681	109.68398	20.30991			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	14.23663	116.79754	14.12851			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	26.82009	100.46415	26.62052		200,928,300,000.00		2,000,000	1,000,000.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.35382	100.49279	10.27589			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	26.76935	100.39083	26.57460			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	20.66278	100.94063	20.50666			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	49.93799	100.24848	49.93796			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.00000	79.52070	100.00000	100.00000			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	99.58275	100.00000	98.81674			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	99.07438	101.22658	98.30552			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	15.49849	100.00000	15.38363			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	100.45321	6.86000	100.33972			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	90.47018	100.00000	89.81932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD03	On 02/07/2014	Spot Bond	102.15380	45.56471	102.15380	45.22057			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	25.47834	102.26580	25.28572			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	65.13261	102.03232	64.64121			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	70.77871	105.76710	70.36649			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	18.31341	127.91650	18.16476			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.94819	116.63462	8.88031		4,462,090,657.34		38,257	45,300,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	8.63158	119.62218	8.56477		238,079,718,455.52		1,990,264	103,180,000.00
E170	On 01/08/2020	Spot Bond	146.45461	10.37176	146.45461	10.27774			0.00	0	23,800,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	18.17713	104.01633	18.03762			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	33.46599	100.57434	33.22212			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	13.63332	100.62205	13.53393			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.55197	100.65378	5.51149			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.25982	100.68546	2.24333			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	12.85535	128.03785	12.75092			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.65000	118.42323	1.66500	118.15599		49,500,000,000.00		30,000,000	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.40450	104.49020	2.38726			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	10.12603	117.22671	10.04890			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	9.14194	117.96601	14.39093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	108.44717	12.56508	108.44717	12.47518			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	19.83674	100.61804	19.68728			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	58.30981	100.74391	57.86996			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	32.76800	100.00000	40.65646		122,960,000,000.00		1,229,600	614,800.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	53.56360	100.00000	53.16222			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	91.44184	100.00000	90.77762			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	87.17601	100.00000	86.57202			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	30.34956	124.62183	30.09999			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	26.75028	105.65441	26.56289			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	20.01692	106.40064	19.86016			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.82894	101.27791	10.74778			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	28.25179	100.72291	28.03872			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	39.31990	100.66122	39.02352			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.17789	100.64003	7.12380			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	39.85981	100.73714	39.55916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	100.71039	7.96033	100.71039	7.90030			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	81.47872	100.58516	80.75003			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	38.94852	100.60896	38.65507			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	20.02528	100.62801	19.87439			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	81.48624	100.58802	80.75746			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.60345	100.58833	6.55371			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	6.91685	100.61654	6.86474			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	18.45085	107.62781	18.32107			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	12.34672	115.04070	12.25458		39,375,670,633.20		342,276	159,514,276.00
ES23	On 25/01/2023	Spot Bond	123.79417	9.11263	123.79417	9.04014		501,406,745,399.42		4,050,326	46,000,326.00
ES26	On 02/04/2026	Spot Bond	101.89369	11.06643	101.89369	10.99158		8,158,470,230,655.26		80,068,454	43,000,454.00
ES33	On 15/09/2033	Spot Bond	8.74500	88.14241	8.76000	87.95111		53,191,838,535.00		6,082,543	609,100,543.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	19.87650	100.52379	19.72687			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	62.58993	101.23849	62.12098			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	99.18358	100.14918	98.38038			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.22942	100.00000	11.14527			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.92771	100.00000	10.84583			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	82.13651	100.72700	81.39671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C	On 15/08/2013	Spot Bond	100.75346	82.19919	100.75346	81.45867				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	82.39969	100.83807	81.65687				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	82.51246	100.88562	81.76834				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	37.92276	106.83968	37.65469				2,884,671,360.00	27,000	14,200,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.73722	102.29365	10.66436				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	10.98643	100.22508	13.63793				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	7.93595	100.22502	9.85124				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.37199	101.16350	11.28685				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01525	101.09860	0.01896				0.00	0	300,000.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.81608	109.77327	13.71680				0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.76949	98.22086	10.69095				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	60.01732	100.00000	59.60165				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	95.01912	215.70757	93.53608				2,854,399,169,935.82	13,232,726	6,616,363.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	77.52056	105.50847	77.02251				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.73870	127.58470	2.71576				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.13744	273.62971	3.09317				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.85257	149.98730	2.82638				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.47252	199.45863	2.44449				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	25.96023	121.07209	25.75736				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	31.35870	100.00000	31.14866				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	31.35870	100.00000	31.14866				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.80388	52.69690	3.79066				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.56109	33.20196	3.55271				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.83521	31.98407	3.82648				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	61.15720	100.00000	60.23378				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	45.42778	100.55103	45.12381				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	91.18974	101.09338	90.52743				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.35192	100.83125	14.24359				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	50.09760	100.12935	49.72592				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	46.25422	100.07866	45.91122				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.03832	100.80714	13.93237				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.03832	100.80714	13.93237				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.53034	100.52930	9.46093				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.85206	100.79281	13.74752				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	13.04376	100.08975	12.94702				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On 26/05/2013	Spot Bond	100.50743	85.39120	100.50743	84.81182			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.57738	100.15766	17.80937			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	11.49358	100.07580	11.40834			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	12.47142	100.08460	12.37894			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	47.84812	100.10209	47.49322			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.11979	98.00000	10.03503			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.82127	100.00000	9.73740			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.43981	100.15523	17.63598			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	12.44709	100.08737	12.35478			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	14.71239	100.10732	14.60325			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	15.72560	100.11620	15.60893			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.93434	100.08283	11.84583			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.97353	102.36455	12.87537			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	17.14388	100.12857	17.01668			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	12.26822	100.08579	12.17725			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.55053	100.00000	7.48605			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	13.17386	100.10168	13.07614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	100.12161	15.46988	100.12161	15.35513			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	12.04364	100.09179	11.95431			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.76508	100.09811	12.67039			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	14.76071	100.11547	14.65121			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	13.78700	100.10701	13.68474			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	15.34969	100.12057	15.23582			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	16.21505	100.12805	16.09475			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	14.72465	100.11516	14.61542			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	14.30392	100.11151	14.19782			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	12.94543	100.09968	12.84941			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	12.72900	100.09779	12.63459			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	15.66219	100.12327	15.54600			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	15.48190	100.12172	15.36705			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.98910	100.11745	14.87791			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	15.68623	100.12348	15.56986			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	13.48645	100.10439	13.38641			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.09173	100.09221	12.00205			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	10.36001	100.07700	10.28319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	100.12940	16.37128	100.12940	16.24982			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	33.89726	100.09221	33.64586			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	21.33828	100.10419	21.18001			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.15806	100.72629	13.05882			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	20.81479	100.09926	20.66041			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	11.32213	100.08547	11.23816			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.40603	98.00000	1.39426			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	11.44238	100.08652	11.35753			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	10.49230	100.07817	10.41450			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.81703	100.08103	10.73681			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	14.00339	100.10890	13.89951			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	61.07137	100.20368	60.48750			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	32.69777	100.21459	40.58616			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	63.79153	100.20368	63.18166			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	40.79375	100.19795	40.49091			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.75663	100.07944	1.74360			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.72015	100.38297	0.71480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	100.00000	1.00809	100.00000	100.00000	0.99505			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	57.56357	100.00000	100.00000	56.60822			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	57.56357	100.00000	100.00000	56.60822			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	0.93964	100.00000	100.00000	0.90599			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	45.85565	100.57737	100.57737	45.54875			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	42.29578	101.33365	101.33365	41.97862			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	24.82157	100.08266	100.08266	24.63750			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	19.33408	100.08218	100.08218	19.19070			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	61.13466	101.28616	101.28616	60.67642			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.80936	98.45245	98.45245	9.30707			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	91.48674	101.29693	101.29693	90.57352			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	45.51814	100.06887	100.06887	45.18062			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.23423	101.11641	101.11641	10.15763			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.64638	115.36587	115.36587	5.60392			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.82066	100.08387	100.08387	13.71815			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.92656	100.08483	100.08483	13.82328			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.32541	115.54905	115.54905	4.29285			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	31.33060	113.64754	113.64754	31.13572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	115.36587	3.96875	115.36587	3.93891				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.75462	117.71276	5.71064				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.28609	118.00209	10.22041				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.30687	101.27177	11.22214				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.29799	100.00000	21.22502				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.98839	100.20020	20.84860				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.51264	100.17418	18.98828				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.83458	4.73000	108.76769				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.69600	100.17741	19.21941				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	12.45558	100.07144	12.36322				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	13.75004	100.08326	13.64807				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	36.00482	100.11237	35.73774				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	15.49137	100.09907	15.37647				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	15.04430	100.09502	14.93272				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	103.27684	100.06298	102.45451				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	103.28655	100.06521	102.46412				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	103.32571	100.06023	102.50301				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On 20/03/2013	Spot Bond	100.06131	103.42327	100.06131	102.59979			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	12.00635	100.08049	11.91731			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.77912	100.16123	18.06366			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.99442	100.08038	11.90548			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	26.77683	97.80179	26.58231			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.24676	100.16949	18.65312			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.43031	100.83728	14.32137			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	85.27712	99.94942	84.48295			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	86.30055	101.49845	85.48654			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	85.38125	99.46188	84.58933			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	86.06062	103.49133	85.23574			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	85.71824	97.69123	84.93497			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	85.30118	100.87998	84.50065			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	85.57302	101.02852	84.76896			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	85.90683	101.21079	85.09845			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	86.11636	101.32512	85.30524			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	17.86421	144.28965	19.70688			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	78.55880	100.90946	77.90142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond	103.60434	41.38946	103.60434	41.07290				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	21.55213	101.69223	21.39002				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	15.91746	103.43851	15.79589				0.00	0	300,000.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.81877	102.25429	9.74455				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.08192	101.76484	8.02040				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.71723	100.00000	14.63362				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.23745	261.70847	3.19311				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	3.13937	273.38978	3.09510				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.28154	256.75899	3.23717				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.48578	123.65104	2.46602				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.57011	101.04016	7.51349				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.75132	123.78317	2.72880				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.64826	101.29456	13.54595				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.66579	101.45459	11.57821				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	85.71369	101.10626	84.90781				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.44278	100.92257	7.38655				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	66.26998	100.00005	65.77888				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond	98.38735	2.37589	98.38735	2.35965			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	99.86371	101.21006	99.08074			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	102.93777	100.00000	102.12295			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	84.93564	100.42877	84.35842			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.81588	100.00000	0.80977			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.49351	104.97509	11.40649			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	83.13473	100.28475	82.58291			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	82.42435	100.19981	81.88241			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.14098	100.80772	7.08709			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.74537	101.07593	15.62756			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.47517	100.44759	9.87880			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	44.10220	100.17395	43.77487			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.29731	100.76967	17.16825			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	41.02812	100.98200	40.72141			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	83.52677	100.85889	82.75747			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.97859	102.64440	13.87256		2,566,110,000,000.00	25,000,000	5,000,000.00	
FRS80	On 24/10/2013	Spot Bond	100.85054	59.91596	100.85054	59.46858			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.90798	108.09035	2.88668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	101.11747	10.56411	101.11747	10.48416			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	63.64058	100.16642	63.16827			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	34.13253	107.16699	33.89457			0.00	0	36,000,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	28.51997	108.33117	28.31610		1,299,974,040.00		12,000	1,412,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	11.94168	107.16932	15.79122			0.00	0	20,000,000.00
FRX17	On 15/09/2017	Spot Bond	109.08100	9.53416	109.08100	13.64467			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	13.82131	117.62764	13.71633			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	11.19395	108.91524	11.11358			0.00	0	1,300,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.44203	118.59653	11.35455			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	9.06882	109.40010	9.00347			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.37959	86.57971	12.30640			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.62414	100.55204	15.51031			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	16.72406	101.32185	16.59867			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	22.03366	101.40666	21.86833			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	15.29910	107.64302	15.19088			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT23	On 28/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	97.62277	98.75737	96.85529			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	99.99939	100.00000	99.99918			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.21947	101.20169	8.15790			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.21128	101.57032	10.13454			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.35433	100.58455	8.29210			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.51714	100.59878	8.45369			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.83182	100.62628	8.76601			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.31583	100.00000	2.29796			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.22225	100.66039	9.15350			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.76416	100.70773	9.69134			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT01	On 08/12/2014	Spot Bond	100.25900	26.36167	100.25900	26.17010			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.13062	101.08226	12.03884		379,058,475,000.00	3,750,000	625,000.00	
GRT03	On 15/10/2015	Spot Bond	101.25499	16.37691	101.25499	16.25419		0.00	0	0.00	
GRT04	On 15/09/2016	Spot Bond	100.11004	10.60627	100.11004	10.52759		0.00	0	0.00	
GRT05	On 25/01/2015	Spot Bond	101.64234	28.58567	101.64234	28.37074		0.00	0	0.00	
GRT06	On 11/12/2017	Spot Bond	100.23736	7.94313	100.23736	8.21591		0.00	0	0.00	
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.61012	99.99999	12.51667		0.00	0	0.00	
HILB01	On 18/07/2015	Spot Bond	101.18024	21.24780	101.18024	21.08869		0.00	0	0.00	
HILB02	On 13/09/2017	Spot Bond	100.20054	8.19217	100.20054	8.13135		0.00	0	0.00	
HILC03	On 17/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.12346		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	52.45793	101.50868	52.45790		0.00	0	0.00	
HMS1B3	On 19/03/2013	Spot Bond	101.50868	52.45793	101.50868	52.45790		0.00	0	0.00	
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00061	100.00000	50.00057		0.00	0	0.00	
HMS1B6	On 19/07/2013	Spot Bond	100.00000	81.32495	100.00000	80.83504		0.00	0	0.00	
HMS1B7	On 19/07/2013	Spot Bond	101.18125	89.14796	101.18125	88.28202		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	101.21718	21.48630	101.21718	21.32534				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	21.75458	107.10005	21.58322				0.00	0	0.00
HMS1C2	On 19/03/2013	Spot Bond	101.59173	52.58514	101.59173	52.58511				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	89.21561	101.22625	88.34868				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	21.80921	101.28016	21.64575				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	19.56656	117.06290	19.39985				0.00	0	0.00
HMS1D2	On 19/03/2013	Spot Bond	101.69896	52.74956	101.69896	52.74952				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	89.33736	101.30724	88.46865				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	22.22405	101.36111	22.05735				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	20.47217	114.94363	20.30053				0.00	0	0.00
HMS1E2	On 19/03/2013	Spot Bond	102.07916	53.33075	102.07916	53.33071				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	89.49965	101.41519	88.62856				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	22.73054	101.46001	22.55991				0.00	0	0.00
HMS1F2	On 19/03/2013	Spot Bond	102.24978	53.68725	102.24978	53.68721				0.00	0	0.00
HMS1G2	On 19/03/2013	Spot Bond	102.77072	54.53567	102.77072	54.53563				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	9.04293	120.49879	8.97253			1,445,985,480.00		12,000	31,612,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.09524	278.97229	3.05100			7,756,266,578,870.00		27,803,000	94,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.09143	279.46415	3.04719				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.25882	109.78196	9.19192			0.00	0	29,100,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.23527	110.08516	9.16838			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.15000	113.07754	1.18000	112.68074			124,197,700.00	107,998	777,465,992.00
I2038	On 31/01/2038	Spot Bond	1.82000	112.23242	1.86000	111.32962			919,824,360.00	505,398	175,595,679.00
I2050	On 31/12/2050	Spot Bond	1.94500	118.79825	1.94500	118.75193			1,155,079,095.00	593,871	434,704,637.00
IBC01	On 16/03/2015	Spot Bond	94.50000	26.19407	94.50000	26.05123			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	29.90671	111.10415	29.68851			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	106.33254	100.38955	105.46472			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	23.77314	101.98179	23.59385			0.00	0	21,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	23.04250	100.56090	22.87089			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	94.38177	99.93156	92.96692			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	54.26934	100.23834	67.36864			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	45.72684	100.38793	45.38682			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	51.64215	104.99431	51.28222			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	19.74950	110.23108	19.60632			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	14.55574	114.54738	14.44690			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	47.43506	103.99743	47.10881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24		On 21/04/2014	Spot Bond	101.06758	41.32320	101.06758	41.01406		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.58995	38.71572	100.58995	38.42408		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	111.22906	31.69847	111.22906	31.45977		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	108.02289	12.77303	108.02289	12.68193		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	100.81617	27.93798	100.81617	27.72710		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	100.86946	10.54384	100.86946	10.46422		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	123.12082	3.73414	123.12082	3.70457		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	127.68743	2.41049	127.68743	2.39084		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	99.85267	22.35496	99.85267	22.18953		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	99.84531	10.28809	99.84531	10.21196		0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	108.72274	12.94394	108.72274	12.85164		0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	100.33316	21.72287	100.33316	21.56142		0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	100.11008	9.14571	100.11008	9.07787		0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	100.65809	14.96818	100.65809	14.85536		0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	102.66026	10.11614	102.66026	10.04730		0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	99.50921	8.60435	99.50921	8.54695		1,592,147,360.00	16,000	116,000.00
IC02		On 09/05/2013	Spot Bond	100.00000	93.83255	100.00000	93.17331		0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00155	100.00000	0.00154		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	100.89947	23.82671	100.89947	23.66683			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	23.82671	100.89947	23.66683			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.20548	101.97863	9.14283			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	9.03553	100.89947	8.97491			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	16.39985	100.90751	16.27733			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	16.15630	100.84756	16.03567			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	16.38569	99.83295	16.26445			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	21.92265	114.58662	21.75958			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	32.03646	99.86601	31.79934			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	32.03646	99.86601	31.79934			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.10608	100.72296	10.02986			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.24011	100.00000	8.98404			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	87.66930	101.81841	86.82410			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	84.01719	101.39919	83.23519			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	82.24750	101.19088	81.49948			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	29.98902	103.56174	29.78233			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	79.00631	100.41740	78.32106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN05E		On 14/11/2013	Spot Bond	100.58388	57.23365	100.58388	56.80254		0.00	0	0.00
IN07		On 16/05/2013	Spot Bond	101.41671	92.10876	101.41671	91.46449		0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	101.24311	17.75644	101.24311	17.62191		0.00	0	0.00
IN189U		On 25/04/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772		0.00	0	0.00
IND234		On 21/08/2013	Spot Bond	100.00000	69.12879	100.00000	68.73823		0.00	0	0.00
IND311		On 12/03/2013	Spot Bond	98.78695	99.73008	98.78695	98.92900		0.00	0	0.00
IND312		On 19/03/2013	Spot Bond	98.68599	97.88281	98.68599	97.11180		0.00	0	0.00
IND313		On 26/03/2013	Spot Bond	100.00000	96.05263	100.00000	95.30026		0.00	0	0.00
IND314		On 02/04/2013	Spot Bond	100.00000	94.31525	100.00000	93.58974		0.00	0	0.00
IND315		On 09/04/2013	Spot Bond	100.00000	92.63959	100.00000	91.93955		0.00	0	0.00
IND316		On 16/04/2013	Spot Bond	100.00000	91.02244	100.00000	90.34653		0.00	0	0.00
IND317		On 23/04/2013	Spot Bond	100,000.00000	0.84169	100,000.00000	0.78723		0.00	0	0.00
IND318		On 30/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057		0.00	0	0.00
IND319		On 07/05/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235		0.00	0	0.00
IND320		On 14/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074		0.00	0	0.00
IND321		On 21/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351		0.00	0	0.00
IND322		On 28/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857		0.00	0	0.00
IND323		On 04/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND324	On 30/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057				0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476				0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.49289				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.28842				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	69.25996	100.00000	68.86792				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	68.35206	100.00000	67.97020				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	67.46765	100.00000	67.09559				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	70.64357	100.00000	70.24225				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	69.71070	100.00000	69.31468				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	68.65964	100.00000	68.26959				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	67.88176	100.00000	67.49613				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND341	On 08/10/2013	Spot Bond	100.00000	66.98536	100.00000	66.60483			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	66.10080	100.00000	65.72529			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	65.22793	100.00000	64.85737			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	64.36657	100.00000	64.00091			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	62.67784	100.00000	62.32177			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	61.85016	100.00000	61.49880			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	61.03342	100.00000	60.68669			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	60.22745	100.00000	59.88531			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	59.43213	100.00000	59.09451			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	58.64732	100.00000	58.31415			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	85.42615	100.81810	84.62235			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	85.07463	100.00000	84.31953			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	87.12891	100.70818	86.52723			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	18.80546	101.98370	18.66364			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	18.61020	106.31357	18.46457			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	17.88159	104.39662	17.74391			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	10.05902	99.99991	9.98447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING135	On 10/12/2014	Spot Bond	100.36848	28.52189	100.36848	33.02097			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.72172	100.00021	11.63486			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	103.55894	100.00000	102.73047			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.83353	6.50000	102.77932			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	96.87214	101.36114	96.11944			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	94.41187	101.10456	93.69665			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	12.14898	100.08473	12.05889			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	30.40901	101.44140	30.18077			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	52.62666	100.25042	52.62662			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	82.73941	100.25042	82.19398			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	103.29235	100.08567	102.46532			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	103.06442	100.07206	102.24152			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	84.57873	100.38408	84.00802			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	78.77399	100.38408	78.09290			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.55795	100.00000	21.39641			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.79709	100.00000	13.69370			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	79.82384	100.27920	98.45731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING185	On 18/06/2013	Spot Bond	100.08647	96.25357	100.08647	94.73253			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	94.40026	100.00000	93.42706			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	92.90193	100.00000	91.75499			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	91.62080	100.00000	90.95366			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	53.86355	100.00000	53.45535			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	53.86355	100.00000	53.45535			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	54.10014	100.00000	53.65486			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	54.38284	100.00000	53.89309			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00044	100.00000	0.00043			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	77.39130	100.00000	76.72414			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	52.63172	100.00000	52.23733			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.00000	80.57395	100.00000	100.00000			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.00000	75.82418	100.00000	100.00000			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.00000	51.69915	100.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.00000	10.73741	100.00000	100.00000			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	90.50519	100.90615	89.85049			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	59.42955	100.92542	58.98054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On 31/10/2013	Spot Bond	100.92542	59.42955	100.92542	58.98054				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	61.97205	101.29332	61.50751				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	58.61129	100.00000	58.18635				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	32.71803	102.06095	32.47111				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	25.17840	101.68471	24.98689				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	55.71569	100.42003	55.31024				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	21.55602	101.24581	21.39450				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	13.28773	101.27443	13.18813				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.98730	101.29354	9.91244				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.43448	107.00679	14.33287				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	50.11328	105.51634	49.76260				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.55058	17.92925	100.55058	17.79573				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.76862	111.16948	14.66082				0.00	0	12,500,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	28.28749	100.64446	28.07429				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	24.61900	100.00026	24.43656				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	24.65524	106.83400	24.48191				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	11.11810	100.08056	11.03566				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	100.38986	7.97729	100.38986	7.91925				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.62213	117.02647	2.60218				875,592,048,540.00	7,482,000	2,494,000.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.30252	129.51692	3.27469				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	78.75203	100.38643	78.07887				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	9.06076	99.81973	8.99373				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.68445	101.53934	8.61921				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.58855	101.19270	8.52422				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.29757	100.25130	0.29536				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	9.10811	99.94061	9.04065				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	61.23311	100.95973	60.77546				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.41234	92.45654	2.39664				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.34006	95.34778	2.32446				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.00000	0.00279	100.00000	100.00000				50,000,000,000,000.00	500,000,000	500,000,000.00
IV03E	On 18/11/2013	Spot Bond	100.52241	56.67941	100.52241	56.25271				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	104.80830	103.46133	103.97160				0.00	0	7,000,000.00
IV07	On 31/03/2013	Spot Bond	99.88087	100.99748	99.88087	100.21745				3,495,830,450,000.00	35,000,000	10,000,000.00
IV08	On 30/04/2018	Spot Bond	114.89453	17.43345	114.89453	17.30278				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.50383	101.30356	10.42420				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond	129.51692	3.26747	129.51692	3.23993			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	73.73737	100.00000	73.29317			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	68.86792	100.00000	68.48030			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	50.28689	98.85919	50.28685			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	99.19483	98.75808	98.40251			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA324	On 17/05/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	84.29561	100.00000	83.71560			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.52403			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.39278			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA342	On 17/10/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	59.20683	100.00000	58.87049			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	58.42499	100.00000	58.09309			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	93.67193	99.74330	92.73113			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.74996	100.81205	7.69147			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	40.85484	101.01716	40.54934			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	21.06746	101.02507	20.90990			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.53267	100.00000	9.46203		12,500,000,000,000.00	125,000,000	125,000,000.00	
IVF002	On 01/08/2013	Spot Bond	100.81807	85.42616	100.81807	84.62236			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	88.29845	100.65963	87.67459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF073	On 25/07/2013	Spot Bond	100.00000		85.71429	100.00000	84.90566			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000		89.88870	100.00000	89.26447			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		54.51197	100.00000	54.10349			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		56.67844	100.00000	56.25842			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078		16.20479	101.04078	16.08359			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		9.00904	100.00000	8.94153			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		29.25754	100.00000	29.04072			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		8.98648	100.00000	8.91914			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000		92.65723	100.00000	91.99222			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000		92.35819	100.00000	91.69533			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188		2.48020	102.42188	2.46354			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431		10.50751	101.21431	10.42792			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000		101.23550	100.00000	100.45476			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881		13.28177	153.49881	13.15698			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222		60.45776	101.46222	60.00389			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188		22.77466	100.47188	22.60518			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494		10.22931	103.08494	10.15908			7,628,285,560.00	74,000	4,200,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477		1.55461	101.72477	1.54411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	100.30391	10.61944	100.30391	10.54053			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	22.39171	100.60223	22.24182		1,971,803,708,000.00	19,600,000	9,800,000.00	
LHL03	On 13/12/2016	Spot Bond	100.33330	4.33559	100.33330	4.30337			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	68.86792	100.00000	68.48030			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	85.15708	100.80210	84.35841			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	50.27775	98.89515	99.19372			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	62.12027	101.14527	61.65522			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	50.26154	98.95948	50.26150			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	92.05601	98.43044	91.37549			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	86.28842	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
MBC20	On 20/06/2013	Spot Bond	100.00000		78.32618	100.00000	77.82516			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323		94.21441	101.29323	93.50486		443.664,347,400.00	4,380,000	730,000.00	
MBF019	On 15/04/2014	Spot Bond	101.31233		42.36263	101.31233	42.04502			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173		85.13891	100.54173	84.56109			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073		37.89206	100.58073	37.60664			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733		29.82617	101.30733	29.60256			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095		21.12135	101.17095	20.96319			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625		16.98869	99.84625	16.86156			0.00	0	3,000,000.00
MBF030	On 01/10/2017	Spot Bond	99.84060		9.28951	99.84060	9.22000			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866		51.74581	100.25866	51.36979			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567		60.18020	101.08567	59.72992			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		60.59650	100.00000	60.14744			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		57.62296	100.00000	57.19116			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		43.12440	100.00000	42.80482			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		32.92734	100.00000	26.14949			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		28.26854	100.00000	28.05670			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		6.68706	100.00000	6.63751			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		16.32583	100.00000	16.20485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	109.95029	12.11627	109.95029	12.02909				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	31.24140	100.21678	31.00944				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	63.63599	100.18427	63.16364				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	26.02183	100.20050	25.82865				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	34.79692	101.34831	34.56258				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	34.85021	101.35889	34.61550				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	14.30949	101.41174	14.21307				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.38545	103.44664	8.32772				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	8.03955	103.61067	7.98412				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	16.87742	101.86568	16.76328				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	11.09276	104.35890	11.01583				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.17772	104.67108	11.10002				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	30.97626	106.18586	30.75957				0.00	0	97,200,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	17.32866	100.06286	17.20017				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.46238	100.06556	8.39963				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.74098	110.15502	11.64616				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	22.74030	107.16233	22.57915				0.00	0	25,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond	100.44922	19.63634	100.44922	19.49341			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	13.20244	104.78971	13.11107			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	84.40176	100.42970	83.83586			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.84746	104.79935	12.75854		1,781,588,950.00		17,000	6,200,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	38.42026	110.61908	38.14092		3,539,810,560.00		32,000	400,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	21.36309	110.59153	21.20780		0.00		0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.88437	115.34633	11.79500		0.00		0	2,700,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	65.00707	102.81634	64.56410		0.00		0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	97.62239	98.77372	96.85478		0.00		0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	92.74275	98.48888	92.05167		0.00		0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425		0.00		0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.21876	100.00000	6.17216		0.00		0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16475	100.00000	0.16352		0.00		0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.51109	100.00000	6.46231		0.00		0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.59082	100.00000	6.54144		0.00		0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.05470	100.89771	6.00896		0.00		0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.13593	100.61875	6.08969		0.00		0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.24724	100.62967	6.20017		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On 14/08/2020	Spot Bond	100.63509	6.29972	100.63509	6.25225			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.36269	100.64159	6.31475			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.52010	100.65787	6.47095			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.62499	100.66881	6.57505			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.74036	100.68074	6.68955			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.84522	100.69157	6.79361			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.89765	100.69687	6.84565			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.52629	100.76218	7.46951			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.25876	100.83813	8.19641			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16475	100.00000	0.16352			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16475	100.00000	0.16352			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	10.34466	103.67668	10.27329			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	41.14449	101.36748	40.83587			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	28.31920	100.92433	28.10762			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	26.78064	100.76441	26.57859			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.96621	100.97362	9.89089			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	19.08913	100.60434	18.94532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.69574	100.47967	8.63030			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	24.08335	112.76469	23.90553			0.00	0	7,900,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	18.75795	100.61353	18.61818			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	9.50487	122.79495	15.11053		859,564,650.00		7,000	4,000,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.62743	32.99078	3.61894			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	93.18164	101.43082	92.48601			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	27.25882	108.29303	27.06508			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	21.57858	101.23516	21.41691			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.26320	101.30698	8.20125			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	50.33707	104.56520	49.98740			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	44.68569	100.00004	44.35455			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	19.26976	109.74955	19.13055		4,719,230,650.00		43,000	5,200,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.98040	100.00006	13.87679			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	115.61952	119.17407	114.53982			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	53.47326	100.33399	53.47322			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	36.20464	100.00000	35.99897			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	45.73022	100.00000	45.47043			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	34.52596	100.00000	34.32982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN46	On 20/10/2014	Spot Bond	100.00000	32.73807	100.00000	32.55209				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	27.37071	100.55018	27.16461				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	106.39286	100.22266	105.52598				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	102.80390	99.94761	101.99695				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	102.46625	99.94811	101.66403				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	102.46625	99.94811	101.66403				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	102.46625	99.94811	101.66403				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	23.65398	99.86407	23.47891				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	22.47801	101.50309	22.30921				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	22.03349	101.36582	21.86822				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	19.78511	100.40506	19.64114				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	20.11159	80.20911	20.01447				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	14.80836	100.38119	14.70063				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.91457	100.00000	14.82984				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	16.21019	101.10639	16.08888				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	16.84311	101.21257	16.71694				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	16.11500	101.03995	15.99448				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN67	On 13/07/2016	Spot Bond	101.41775	14.06683	101.41775	13.96127			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.24642	76.11506	16.17102			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	78.85510	100.41337	78.18848			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	44.05611	100.10537	43.72933			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	43.99854	100.10374	43.67218			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	22.32758	99.82783	22.16238			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.51512	100.74066	9.44335			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.18676	100.07228	9.75193			0.00	0	1,000,000.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.98259	100.06803	17.39288			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.41766	101.43571	9.34698			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	24.41823	110.75661	24.24053			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	72.10544	105.36061	71.60146			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	50.99404	106.42411	50.63470			0.00	0	3,100,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.88460	101.17472	8.81807			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	17.15765	119.90407	17.02459			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	9.86735	108.97397	9.78753			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	99.46116	98.87170	98.66369			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	21.08463	100.47393	20.93112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	156.96491	5.85333	156.96491	5.79637				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.20726	115.40836	9.13800				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	99.19418	98.83767	98.40125				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	79.94685	97.39714	79.43845				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	63.79197	100.19307	63.31842				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.61853	114.59979	9.53721				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	11.87333	100.55569	11.78392				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	38.28347	100.53494	37.99522				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	85.80245	100.49411	85.21504				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	19.27220	100.52625	19.12711				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.60250	116.99821	9.51981				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	38.51113	100.56446	38.22110				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	85.94825	100.52540	85.35968				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	19.43859	100.54276	19.29223				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	9.99755	114.44931	9.91312				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	38.78659	100.59918	38.49439				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	86.14721	100.56709	85.55708				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	100.57314	19.75491	100.57314	19.60612			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	86.17556	100.57316	85.58520			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	86.34035	100.58790	85.74880			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	86.53994	100.65124	85.94670			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	86.80305	100.70756	86.20774			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.78875	100.72887	8.72246			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.22398	100.67612	13.12430			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	71.56532	134.34526	70.94210			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	47.57923	108.59837	47.23843			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	13.15064	125.30314	13.04561			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	100.73052	100.00000	99.95167			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	13.19845	134.80590	13.08621			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	5.21512	171.14853	5.16107			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	12.07162	135.14144	11.96933			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	93.36993	101.23304	92.67237		101,233,040,000.00	1,000,000	1,000,000.00	
NTC10	On 18/04/2014	Spot Bond	101.21485	41.91127	101.21485	41.59732			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	41.78561	101.18197	41.47269			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.21856	101.47481	12.12579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC13	On 31/01/2015	Spot Bond	100.95122	28.41484	100.95122	28.20010			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	86.93946	100.91565	86.11552			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	20.94015	101.05067	20.78352			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.99051	100.00000	15.87200			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.04250	100.00000	15.92362			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.07369	100.00000	15.95458			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.82242	100.00000	16.69775			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.65432	100.00000	17.52350			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.85376	100.00000	22.68440			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	20.80688	108.19161	20.65910		4,327,664,400.00	40,000	35,100,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.06228	100.00000	6.01685			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.63338	104.37000	16.53595			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.43564	100.00000	24.25456			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.77951	100.00000	8.71586			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	98.89902	100.19068	97.29229			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	54.46071	100.00000	54.15132			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP05	On 21/08/2013	Spot Bond	100.00000	73.14517	100.00000	72.73192	0.00	0	0.00			
PNP08	On 23/05/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644	0.00	0	0.00			
PR2A1F	On 15/06/2014	Spot Bond	100.10564	44.23434	100.10564	45.46762	0.00	0	0.00			
PR2A1G	On 15/06/2014	Spot Bond	100.09773	40.50987	100.09773	40.19909	0.00	0	0.00			
PR2A4D	On 15/06/2013	Spot Bond	100.09376	100.57539	100.09376	98.96043	0.00	0	0.00			
PR2A9D	On 15/06/2013	Spot Bond	100.09863	100.72203	100.09863	99.10463	0.00	0	0.00			
PR2A9E	On 15/09/2013	Spot Bond	100.10500	67.24962	100.10500	66.60723	0.00	0	0.00			
PR2B1F	On 15/06/2014	Spot Bond	100.10840	44.33271	100.10840	45.60703	0.00	0	0.00			
PR2B1G	On 15/06/2014	Spot Bond	100.10173	40.50856	100.10173	40.19778	0.00	0	0.00			
PR2B4D	On 15/06/2013	Spot Bond	100.10673	100.96641	100.10673	99.34496	0.00	0	0.00			
PR2B5E	On 15/09/2013	Spot Bond	100.10663	67.29907	100.10663	66.65620	0.00	0	0.00			
PR2C1F	On 15/06/2014	Spot Bond	100.11457	44.55261	100.11457	45.91863	0.00	0	0.00			
PR2C1G	On 15/06/2014	Spot Bond	100.10653	40.50699	100.10653	40.19621	0.00	0	0.00			
PR2C4D	On 15/06/2013	Spot Bond	100.12130	101.40629	100.12130	99.77755	0.00	0	0.00			
PR2D1F	On 15/06/2014	Spot Bond	100.12138	44.79564	100.12138	46.26302	0.00	0	0.00			
PR2D1G	On 15/06/2014	Spot Bond	100.11212	40.50516	100.11212	40.19437	0.00	0	0.00			
PR2D4D	On 15/06/2013	Spot Bond	100.13423	101.79730	100.13423	100.16208	0.00	0	0.00			
PRM1A4	On 15/02/2014	Spot Bond	100.68448	57.49954	100.68448	57.06604	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009	On 15/09/2014	Spot Bond	116.98567	33.41293	116.98567	33.15603			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	32.11163	91.25497	31.91219			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.88792	40.60007	0.88522			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	5.29500	118.91016	5.30000	118.84565		51,804,522,097,065.00	783,668,007	7,462,487,937.00	
R158	On 15/09/2015	Spot Bond	124.15418	18.64023	124.15418	18.48999			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	16.34031	86.87026	16.24291			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	12.80379	130.95502	12.69617			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.80145	82.70497	8.75111			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	73.97390	107.05466	73.51815			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.29500	129.85079	7.31000	129.62109		69,654,751,264,945.00	548,286,671	1,043,113,821.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.80037	38.29047	0.79807			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.73449	36.16829	0.73248			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	2.30000	224.46190	2.30000	224.36802			0.00	0	590,905,250.00
R197	On 07/12/2023	Spot Bond	0.88000	289.10961	0.90500	288.39877		161,135,817,040.00	183,108,883	171,855,456.00	
R201	On 21/12/2014	Spot Bond	5.13500	107.98536	5.14000	107.93145		739,812,148,855.00	144,072,473	828,525,473.00	
R202	On 07/12/2033	Spot Bond	1.63000	218.68751	1.70000	216.23532		414,806,207,680.00	254,482,336	1,115,325,248.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond	6.74500	107.43766	6.75500	107.30455		25,153,349,843,710.00	729,184,558	4,262,997,558.00	
R203	On 15/09/2017	Spot Bond	5.80000	109.51341	5.80000	109.46153		34,778,275,386,600.00	996,254,377	6,202,578,377.00	
R204	On 21/12/2018	Spot Bond	6.07500	111.00985	6.08000	110.92967		23,152,661,181,225.00	811,137,643	5,021,570,746.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.24730	108.88836	8.18906		225,718,765,955,272.00	072,937,511	2,554,668,511.00	
R205	On 31/03/2014	Spot Bond	100.00000	43.41700	100.00000	43.09527		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.14500	103.05951	5.14500	103.01613		6,340,054,875,000.00	232,275,000	1,818,425,000.00	
R207	On 15/01/2020	Spot Bond	6.31500	106.22335	6.33000	106.08364		48,305,253,536,865.00	649,287,971	7,338,693,471.00	
R208	On 31/03/2021	Spot Bond	6.43500	104.95499	6.44000	104.86877		28,831,928,439,600.00	480,486,160	0,307,605,817.00	
R209	On 31/03/2036	Spot Bond	8.20000	82.72373	8.21500	82.53915		16,645,398,940,000.00	029,926,700	9,238,254,500.00	
R210	On 31/03/2028	Spot Bond	1.48000	164.67903	1.49500	164.31174		595,270,493,640.00	402,209,793	489,227,000.00	
R211	On 31/01/2017	Spot Bond	0.38500	114.53891	-0.32000	114.51262		(3,857,036,260.00)	10,018,276	242,253,778.00	
R212	On 31/01/2022	Spot Bond	0.70000	134.79352	0.75000	134.21701		2,680,499,298,400.00	829,284,712	2,139,756,174.00	
R213	On 28/02/2031	Spot Bond	7.86500	91.95697	7.88000	91.76483		38,168,367,618,095.00	852,939,303	5,676,450,303.00	
R214	On 28/02/2041	Spot Bond	84.68795	7.83897	84.68795	7.79397		190,289,354,074,063.00	246,947,223	7,065,108,223.00	
R223C	On 15/03/2013	Spot Bond	98.99493	98.92677	98.99493	98.13684		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	66.83566	96.64575	66.40038		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	45.79590	94.28171	45.50368		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	31.90745	91.87036	31.70818		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	88.83566	22.80285	88.83566	22.66437				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	16.34031	86.87026	16.24291				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.88305	84.86749	11.81359				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.80145	82.70497	8.75111				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	78.56555	97.62766	78.07336				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	54.47532	95.17874	54.12690				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	37.67944	92.80992	37.44342				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	26.43831	90.60553	26.27597				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	19.02780	87.76872	18.91402				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.73212	85.82547	13.65153				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	10.08683	83.71772	10.02886				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.56055	81.42381	7.51811				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	6.06188	77.48625	6.02925				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.73951	75.13464	4.71465				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.86405	72.16183	3.84448				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.09629	70.13136	3.08099				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.51202	68.17127	2.49990				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	66.23386	2.06701	66.23386	2.05728			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.84894	63.06100	1.84060			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.56571	61.24492	1.55883			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.37810	59.05342	1.37223			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.19057	57.39997	1.18562			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.03789	55.80907	1.03368			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.91255	54.27807	0.90895			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.80534	52.85822	0.80223			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.71570	51.49553	0.71300			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.07980	44.45722	1.07623			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.00571	43.11572	1.00248			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.94235	41.83089	0.93940			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.88792	40.60007	0.88522			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.84098	39.42073	0.83849			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.80037	38.29047	0.79807			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.76514	37.20704	0.76299			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.73449	36.16829	0.73248			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	48.59487	100.16140	48.23423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB02	On 15/07/2013	Spot Bond	101.36584	90.48110	101.36584	89.58925			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	15.43925	101.68455	15.32312			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	20.74147	100.60342	20.58521			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.52384	100.00000	2.50514			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	53.24417	100.25681	53.24413			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	83.35450	100.32689	82.80347			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	83.35559	100.32010	82.80458			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	77.62642	100.32441	76.98858			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.00000	51.57391	100.00000	51.20000		37,400,000,000,000.00	374,000,000	200,000,000.00	
RDFB01	On 30/03/2015	Spot Bond	101.54349	22.28377	101.54349	22.11637			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	88.77891	100.00000	88.36014			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	49.93436	100.26310	49.93432			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978		40,000,000,000,000.00	400,000,000	400,000,000.00	
RES06	On 18/10/2014	Spot Bond	101.21857	29.41176	101.21857	29.19143			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	19.82858	100.60466	19.67919			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	63.28251	101.28378	62.80819			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.60046	100.77784	8.53556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES17	On 09/04/2013	Spot Bond	100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.84737	100.00000	8.78108			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	37.76670	100.38116	37.49196			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	29.49376	102.09902	29.26861			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	15.06972	99.79665	14.95825			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.65118	101.65073	12.55498			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	16.23195	101.46985	16.10872			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	16.23195	101.46985	16.10872			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	90.24416	101.38750	89.35740			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	80.34722	100.62446	79.64107			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	66.26456	100.24328	65.63083			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	63.13993	101.50905	62.66573			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.97946	99.91990	15.86112			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.93465	99.90988	13.83148			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	80.00385	100.25061	98.37438			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	8.54137	100.36848	10.60571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP017	On 21/01/2014	Spot Bond	100.00000	57.81388	100.00000	57.38544				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	100.94030	12.95000	100.83539				0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.00000	33.00730	100.00000	100.00000				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	56.31784	100.51732	55.90764				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	53.02910	100.00000	52.63172				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	28.12046	100.62598	27.90856				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.68952	5.25000	100.64628				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.94755	100.00000	0.94061				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.11327	100.00000	4.08278				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.47231	100.00000	9.40133				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	19.59759	101.48404	19.46472				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.36550	115.23085	12.27311				0.00	0	4,900,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.58318	104.86804	10.52098				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	15.50449	114.56238	15.38855				0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	10.89529	100.56539	10.81323				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.88387	107.95466	12.79252			6,477,279,600,000.00	60,000,000	15,000,000.00	
SBK15	On 23/01/2022	Spot Bond	101.20234	7.91052	101.20234	7.85127				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	100.11990	7.15715	100.11990	7.10406				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.95447	101.08312	7.89429			121,299,744,000.00		1,200,000	200,000.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.33244	101.24095	8.27001				0.00	0	431,000.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.30840	101.21627	8.24616				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	25.25019	107.37565	25.07098			1,395,883,450.00		13,000	14,500,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	99.80319	102.36256	99.03465				0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	12.63739	105.03639	12.54977			1,470,509,460.00		14,000	6,500,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	47.72927	132.16219	47.32095				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	55.46520	162.56493	54.92101				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	94.93731	155.18315	93.83427				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	26.16417	120.12124	25.96098				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	26.08247	120.50039	25.87940				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	19.36173	120.69056	19.21081				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	96.95976	143.06048	99.73022				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	13.72477	106.46393	13.62804				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	26.12622	120.29708	25.92308				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	26.10579	120.39190	25.90269				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	95.02420	215.59863	93.54173				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On 31/03/2013	Spot Bond	100.00000		100.73052	100.00000	99.95167			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760		9.66874	100.10760	9.59702			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612		38.71814	99.06612	38.43977			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010		33.42873	100.00010	33.18101			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852		12.06835	99.81852	11.97906			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990		94.50533	99.79990	93.54924			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000		58.87814	100.00000	58.43693			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578		13.96338	109.84578	13.86243			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863		58.48100	100.78863	58.03969			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410		12.62776	100.87410	12.53345			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987		8.72890	99.99987	8.66422			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000		1.37551	100.00000	1.36635			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997		9.38402	99.99997	9.31448			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735		10.96225	113.08735	10.88157			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356		12.16649	109.22356	12.07894			131,068,272,000.00	1,200,000	600,000.00
SBS21	On 15/05/2026	Spot Bond	100.77436		7.67913	100.77436	7.62119			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821		26.68616	100.47821	26.48533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond	100.50480	8.86345	100.50480	8.79673			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.50633	100.51996	7.44983			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	11.13436	106.95022	11.05558		5,354,676,664,740.00	50,067,000	27,900,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	10.17378	102.76906	10.10410			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.84119	104.14309	10.76612		3,020,149,610.00	29,000	29,000.00	
SBS7	On 26/03/2013	Spot Bond	103.79928	106.46355	103.79928	105.59950		47,747,668,800.00	460,000	230,000.00	
SBS9	On 07/07/2016	Spot Bond	120.54819	15.09058	120.54819	14.97306		1,446,578,280.00	12,000	1,000,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	88.73129	120.15971	88.07842			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.14518	272.67152	3.10090			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.59209	123.12082	4.55573		430,922,870,000.00	3,500,000	7,000,000.00	
SCM107	On 15/09/2017	Spot Bond	114.44000	11.26388	114.44000	11.16980			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.35464	100.00000	100.00000	4.32237			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23968	82.63494	82.63494	0.23812			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.89568	120.42805	120.42805	4.85648			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.83353	6.50000	6.50000	102.77932			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.36041	100.12305	100.12305	11.27613		4,605,660,300,000.00	46,000,000	46,000,000.00	
SHS02	On 29/06/2013	Spot Bond	99.88484	93.79391	99.88484	99.88484	92.39544			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	23.14651	99.87542	99.87542	22.97517			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	11.33085	100.24421	100.24421	11.24670			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.55980	103.11523	103.11523	12.47401		1,546,728,450.00	15,000	115,000.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	1.78141	100.24161	100.24161	1.76818			0.00	0	21,000,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322	72.02115	105.71322	105.71322	71.59353		3,171,396,600,000.00	30,000,000	15,000,000.00	
SLI2	On 15/08/2016	Spot Bond	112.32955	13.38613	112.32955	112.32955	13.28760			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	84.07359	101.56711	101.56711	83.53737			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	13.82992	105.65786	105.65786	13.73304			0.00	0	18,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	100.80059	38.42112	100.80059	38.13116			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	12.04548	100.58343	11.95474			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	19.54652	100.81342	19.39899			0.00	0	104,400.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.95595	100.58796	8.88848			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	15.96677	107.52630	15.85394			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	21.21741	101.25454	21.05842			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.53719	100.41357	10.46052			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	11.28512	99.94314	11.20154			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.98216	101.14726	9.90743			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	10.29041	94.17275	10.22517			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	10.32106	93.82087	10.25583			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	30.53249	104.67610	30.32138			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.42202	101.56575	8.36489			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.45881	100.11486	9.38864			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.52433	107.35953	9.45674			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	19.15890	121.64737	19.00862			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.13806	105.50721	2.12260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN012	On 21/12/2018	Spot Bond	100.00000		10.87951	100.00000	10.81988			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000		73.73737	100.00000	73.29317			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000		73.73737	100.00000	73.29317			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000		69.12879	100.00000	68.73823			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000		68.99811	100.00000	68.60902			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000		68.86792	100.00000	68.48030			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000		73.73737	100.00000	73.29317			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000		73.73737	100.00000	73.29317			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368		98.14074	98.78368	97.36491			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000		91.02244	100.00000	90.34653			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000		90.34653	100.00000	89.68059			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000		88.80779	100.00000	88.16425			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000		87.32057	100.00000	86.69834			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000		85.28037	100.00000	84.68677			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000		85.08159	100.00000	84.49074			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000		84.68677	100.00000	84.10138			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000		84.68677	100.00000	84.10138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN978	On 20/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386		85,700,000,000,000.00	857,000,000	507,000,000.00	
SZ18	On 30/09/2015	Spot Bond	119.55998	24.03355	119.55998	23.84861			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.96301	111.67266	11.87585		491,359,704,000.00	4,400,000	2,200,000.00	
T018	On 15/07/2014	Spot Bond	100.00000	42.07135	100.00000	41.78957			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	28.54947	100.00000	28.33789			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.62349	100.00000	14.51392			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	50.56103	104.23307	50.21072			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	99.19394	98.86706	98.40078			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On 12/04/2013	Spot Bond	101.16928	94.53095	101.16928	93.81441				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	93.11715	101.07247	92.42246				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	20.33143	100.91059	20.17954				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	13.49511	110.02135	13.39742				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.00000	51.83161	100.00000	100.00000				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	56.91629	100.55190	56.48769				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	57.30821	100.62855	56.87637				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.24107	101.17076	7.18685				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.46389	101.20716	7.40799				0.00	0	5,000,000.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.53347	103.42947	8.47471				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.47830	100.80622	9.40755				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.75003	100.83814	9.67723				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.84683	100.90574	2.82762				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.17980	100.17362	7.12650				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.46331	100.18041	7.40791				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.92259	100.00000	2.90302				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.94248	101.28535	7.88295				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.23882	100.89554	10.16235			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.96427	101.45249	8.89698			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.13922	101.00134	11.05593			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.15370	102.14068	13.05436			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.89828	101.44362	14.78646			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	13.08197	101.20953	12.98398			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.57176	101.06155	6.52260			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.07386	101.14347	7.02090			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.14423	105.45079	7.08872			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.07593	101.30716	8.01538			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.52037	101.37985	8.45646			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.19754	102.14790	13.09786			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.78350	101.15653	12.68779			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	16.16877	101.18212	16.04768			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	13.03052	101.20040	12.93292			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.24036	101.18212	7.18613			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.35176	101.20040	7.29670			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.40746	101.20953	7.35198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.86585	101.17116	12.76951			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	13.03052	101.20040	12.93292			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.59604	101.30089	13.49412			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.96390	101.30089	7.90420			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.59604	101.30089	13.49412			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	14.41719	101.44699	14.30898			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.07415	101.48350	9.00601			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.36592	101.43786	14.25809			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	18.44708	102.16719	18.30774			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.48027	102.21271	13.37840			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	18.59932	102.19450	18.45879			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	64.60916	99.87885	64.13089			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	28.23027	111.48563	28.02487			0.00	0	1,900,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.75675	102.36770	6.71772			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.49922	111.51511	12.40775			0.00	0	994,400,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	13.80869	120.69176	13.70104		157,887,753,514.40	1,308,190	283,700,190.00	
TN23	On 06/11/2023	Spot Bond	122.92168	12.23510	122.92168	12.13832		3,711,620,127.60	30,195	108,851,195.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	112.54971	8.86892	112.54971	8.80353			0.00	0	161,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	11.08155	105.64973	11.00392			0.00	0	8,200,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.72246	100.66243	6.67178			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.87966	100.67816	6.82779			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.07870	100.69808	7.02534			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.09966	100.70018	7.04613			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.08332	100.79857	8.02231			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	13.71172	101.00182	13.60806			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	21.58506	101.21676	21.42337			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.72490	101.26720	9.65201			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.47945	101.29746	8.41588			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.29491	10.00000	100.21439			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.28756	9.75000	100.20905			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.28809	100.00000	10.20871			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	68.86792	100.00000	68.48030			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	50.30155	98.80121	50.30152			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	87.55635	97.87620	86.94395			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	77.19723	99.82860	76.71133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP136	On 30/05/2013	Spot Bond	97.76060	82.35402	97.76060	81.81265			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	53.23367	100.00000	52.93126			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	9.11654	120.75743	9.04659			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	41.96642	101.23503	41.65200			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.82254	101.32511	13.71890			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	23.44909	101.70719	23.27267			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	10.94661	110.55481	15.92286			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	59.19172	100.00000	58.74816			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	59.42966	100.00000	58.98432			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	59.50897	100.00000	59.06305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	100.80302	20.24656	100.80302	20.09376			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.53719	100.83292	12.44254			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.32328	100.83423	9.25290			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	31,000,000.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.64997	128.75000	12.56423			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	17.57772	121.77342	17.43972		2,557,241,820.00		21,000	94,400,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.66911	243.55465	4.60680			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	24.20022	107.94222	24.02771			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.64991	110.97172	12.55769			0.00	0	87,730,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	10.61471	113.15781	10.53611			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.45254	112.59168	10.37545			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.27393	113.82178	10.19749			0.00	0	0.00
Z006	On 31/08/2013	Spot Bond	96.69614	68.57237	96.69614	68.20069			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	56.90152	95.45272	56.53672			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	18.69022	87.68655	18.57794			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	44.39169	93.89641	44.11094			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	36.96099	92.71091	36.72840			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	15.35097	86.49267	15.26030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	90.84932	27.55508	90.84932	27.38457			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	18.65644	87.67412	18.54437			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.24900	67.16812	2.23823			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.98267	100.00000	8.93164			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03617	100.00000	0.03597			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.98267	100.00000	8.93164			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	24.06829	100.00000	23.93156			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	24.62306	100.00000	24.48318			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	23.08346	100.00000	22.95233			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	23.08346	100.00000	22.95233			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	21.88811	100.00000	21.76376			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	21.88811	100.00000	21.76376			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	20.71528	100.00000	20.59760			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	20.71528	100.00000	20.59760			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	19.49392	100.00000	19.38317			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	19.49392	100.00000	19.38317			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.37944	100.00000	18.27502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018	On 20/08/2015	Spot Bond	100.00000	18.37944	100.00000	18.27502			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	17.29579	100.00000	17.19754			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	17.29579	100.00000	17.19754			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.36903	100.00000	16.27604			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.49193	100.00000	15.40392			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.58565	100.00000	11.51983			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.94405	100.00000	10.88188			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.29880	100.00000	10.24029			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.29880	100.00000	10.24029			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.74696	100.00000	9.69159			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.20719	100.00000	9.15488			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.66434	100.00000	8.61511			0.00	0	0.00
Total for j-Bonds :								 ,162,932,297,113,950.00	,146,046,729	102 114 228 832.00	

Grand Total: **|2,932,825,855,460.00** **|46,256,711** **02 115 917 237.00**