



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 26/03/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.34480	9.34480	9.40510	9.40510		12.93	309,294,190.40	33,098	654,659.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	44.71060	0.04471	52.42390	0.05242	44.711	16.73	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	949.91060	0.94991	897.32390	0.89732	949.911	16.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	19.22770	0.01923	22.47260	0.02247	19.228	19.42	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,524.42770	1.52443	1,467.37260	1.46737	1,524.428	19.42	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	16.06290	0.01606	18.73690	0.01874	16.063	20.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,671.26290	1.67126	1,613.63690	1.61364	1,671.263	20.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	87.14460	0.08714	101.87960	0.10188	87.145	14.91	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	592.34460	0.59234	546.77960	0.54678	592.345	14.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	81.23410	0.08123	0.00000	0.00000	81.234	15.09	48,740.46	600	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	626.43410	0.62643	0.00000	0.00000	626.434	15.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	67.21850	0.06722	78.75360	0.07875	67.219	15.59	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	722.41850	0.72242	673.65360	0.67365	722.419	15.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	203.14670	0.20315	233.69040	0.23369	203.147	13.12	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	258.34670	0.25835	228.59040	0.22859	258.347	13.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	168.17690	0.16818	194.64190	0.19464	168.177	13.51	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	323.37690	0.32338	289.54190	0.28954	323.377	13.51	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	115.02090		0.11502	134.43430	0.13443	115.021	14.29	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	470.22090		0.47022	429.33430	0.42933	470.221	14.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	257.04220		0.25704	294.85510	0.29486	257.042	12.83	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	192.24220		0.19224	169.75510	0.16976	192.242	12.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	246.98370		0.24698	283.95170	0.28395	246.984	12.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	202.18370		0.20218	178.85170	0.17885	202.184	12.86	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	223.09310		0.22309	257.93920	0.25794	223.093	12.93	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	228.29310		0.22829	202.83920	0.20284	228.293	12.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	311.71340		0.31171	353.65130	0.35365	311.713	12.69	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	146.91340		0.14691	128.55130	0.12855	146.913	12.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	300.19340		0.30019	341.32150	0.34132	300.193	12.72	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	155.39340		0.15539	136.22150	0.13622	155.393	12.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	272.67490		0.27267	311.74320	0.31174	272.675	12.79	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	177.87490		0.17787	156.64320	0.15664	177.875	12.79	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	428.42450		0.42842	477.04570	0.47705	428.424	12.44	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	83.62450		0.08362	71.94570	0.07195	83.625	12.44	50,174.70	600	4,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	360.72010		0.36072	405.77550	0.40578	360.720	12.58	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	115.92010		0.11592	100.67550	0.10068	115.920	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	329.54460		0.32954	372.67320	0.37267	329.545	12.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	134.74460		0.13474	117.57320	0.11757	134.745	12.65	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	621.70070		0.62170	677.73710	0.67774	621.701	12.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	36.90070		0.03690	32.63710	0.03264	36.901	12.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	586.95010		0.58695	642.36940	0.64237	586.950	12.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	42.15010		0.04215	37.26940	0.03727	42.150	12.51	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	544.39400		0.54439	598.94370	0.59894	544.394	12.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	49.59400		0.04959	43.84370	0.04384	49.594	12.41	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	674.88450		0.67488	731.72380	0.73172	674.884	12.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	30.08450		0.03008	26.62380	0.02662	30.084	12.72	0.00	0	20,201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	639.29410		0.63929	695.61360	0.69561	639.294	12.64	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	34.49410		0.03449	30.51360	0.03051	34.494	12.64	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	630.47990		0.63048	686.65990	0.68666	630.480	12.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	35.67990		0.03568	31.55990	0.03156	35.680	12.62	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	859.42680		0.85943	918.08900	0.91809	859.427	13.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	14.62680		0.01463	12.98900	0.01299	14.627	13.14	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	765.93890		0.76594	823.83470	0.82383	765.939	12.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	21.13890		0.02114	18.73470	0.01873	21.139	12.93	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	692.86870		0.69287	749.94650	0.74995	692.869	12.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	28.06870		0.02807	24.84650	0.02485	28.069	12.76	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,144.99930		2.14500	2,205.30640	2.20531	2,144.999	18.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.19930		0.00020	0.20640	0.00021	0.199	18.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.46150		9.46150	9.52460	9.52460		13.76	47,307.50	5	57,582.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	162.23780		0.16224	180.03670	0.18004	162.238	16.10	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	900.73780		0.90074	855.43670	0.85544	900.738	16.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	144.07000		0.14407	159.92900	0.15993	144.070	16.48	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,002.57000		1.00257	955.32900	0.95533	1,002.570	16.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	78.24710		0.07825	86.67520	0.08668	78.247	18.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,616.74710		1.61675	1,562.07520	1.56208	1,616.747	18.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	288.02750		0.28803	318.06830	0.31807	288.028	14.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	486.52750		0.48653	453.46830	0.45347	486.528	14.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	233.64940		0.23365	258.95320	0.25895	233.649	14.98	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	622.14940		0.62215	584.35320	0.58435	622.149	14.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	221.28900		0.22129	245.44330	0.24544	221.289	15.13	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	659.78900		0.65979	620.84330	0.62084	659.789	15.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	386.08240		0.38608	424.49600	0.42450	386.082	13.65	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	324.58240		0.32458	299.89600	0.29990	324.582	13.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	294.49850		0.29450	325.07130	0.32507	294.498	14.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	472.99850		0.47300	440.47130	0.44047	472.998	14.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	291.24400		0.29124	321.54870	0.32155	291.244	14.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	479.74400		0.47974	446.94870	0.44695	479.744	14.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	606.23530		0.60624	658.70430	0.65870	606.235	12.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	144.73530		0.14474	134.10430	0.13410	144.735	12.77	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	433.65140		0.43365	474.95120	0.47495	433.651	13.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	272.15140		0.27215	250.35120	0.25035	272.151	13.43	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	409.27130		0.40927	449.12500	0.44913	409.271	13.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	297.77130		0.29777	274.52500	0.27453	297.771	13.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,165.07260		2.16507	2,228.07010	2.22807	2,165.073	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.57260		0.00357	3.47010	0.00347	3.573	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,008.34530		1.00835	1,069.04960	1.06905	1,008.345	13.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	46.84530		0.04685	44.44960	0.04445	46.845	13.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	796.80030		0.79680	853.43580	0.85344	796.800	12.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	85.30030		0.08530	78.83580	0.07884	85.300	12.93	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.57420		9.57420	9.63760	9.63760		14.61	7,228,521.00	755	27,081.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	272.45470		0.27245	292.76420	0.29276	272.455	16.48	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	968.25470		0.96825	925.16420	0.92516	968.255	16.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	163.26170		0.16326	175.56060	0.17556	163.262	18.40	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,589.06170		1.58906	1,537.96060	1.53796	1,589.062	18.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	751.79510		0.75180	801.67940	0.80168	751.795	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	205.49510		0.20550	191.97940	0.19198	205.495	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	650.73770		0.65074	691.96880	0.69197	650.738	13.83	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	276.53770		0.27654	254.36880	0.25437	276.538	13.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	431.12090		0.43112	461.75860	0.46176	431.121	14.96	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	546.92090		0.54692	514.15860	0.51416	546.921	14.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	820.74250		0.82074	871.83430	0.87183	820.743	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	174.44250		0.17444	162.13430	0.16213	174.443	13.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	785.83510		0.78584	836.32900	0.83633	785.835	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	189.53510		0.18954	176.62900	0.17663	189.535	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	770.68240		0.77068	820.90660	0.82091	770.682	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	196.48240		0.19648	183.30660	0.18331	196.482	13.49	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,609.61250		1.60961	1,671.21750	1.67122	1,609.613	14.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	35.41250		0.03541	33.61750	0.03362	35.413	14.61	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	951.71490		0.95171	1,004.83660	1.00484	951.715	13.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	127.51490		0.12751	117.23660	0.11724	127.515	13.45	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	840.59260		0.84059	892.01140	0.89201	840.593	13.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	166.39260		0.16639	154.41140	0.15441	166.393	13.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,186.14960		2.18615	2,248.97470	2.24897	2,186.150	15.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	11.94960		0.01195	11.37470	0.01137	11.950	15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.69840		9.69840	9.76010	9.76010		15.32	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	619.43830		0.61944	654.25810	0.65426	619.438	15.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	531.03830		0.53104	504.15810	0.50416	531.038	15.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	354.77320		0.35477	375.93650	0.37594	354.773	17.17	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,156.37320		1.15637	1,115.83650	1.11584	1,156.373	17.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	267.95410		0.26795	284.14780	0.28415	267.954	18.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,569.55410		1.56955	1,524.04780	1.52405	1,569.554	18.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	785.61860		0.78562	827.13300	0.82713	785.619	14.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	337.21860		0.33722	317.03300	0.31703	337.219	14.26	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	627.59690		0.62760	662.77760	0.66278	627.597	15.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	519.19690		0.51920	492.67760	0.49268	519.197	15.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	623.50280		0.62350	658.50270	0.65850	623.503	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	525.10280		0.52510	498.40270	0.49840	525.103	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,030.73790		2.03074	2,091.40490	2.09140	2,030.738	14.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	32.33790		0.03234	31.30490	0.03130	32.338	14.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,571.11930		1.57112	1,629.39180	1.62939	1,571.119	14.33	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	72.71930	0.07272	69.29180	0.06929	72.719	14.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,148.31610	1.14832	1,203.19760	1.20320	1,148.316	13.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	149.91610	0.14992	143.09760	0.14310	149.916	13.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.75340	9.75340	9.81410	9.81410		15.63	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	734.55790	0.73456	771.85400	0.77185	734.558	15.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	571.15790	0.57116	547.75400	0.54775	571.158	15.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	730.42750	0.73043	767.57130	0.76757	730.428	15.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	577.02750	0.57703	553.47130	0.55347	577.028	15.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	726.32810	0.72633	763.31550	0.76332	726.328	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	582.92810	0.58293	559.21550	0.55922	582.928	15.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.84890	9.84890	9.90960	9.90960		15.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,546.45930	1.54646	1,604.05820	1.60406	1,546.459	14.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	247.55930	0.24756	244.45820	0.24446	247.559	14.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	909.65900	0.90966	950.84240	0.95084	909.659	15.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	660.75900	0.66076	641.24240	0.64124	660.759	15.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,992.94170	1.99294	2,052.69940	2.05270	1,992.942	15.54	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	144.04170	0.14404	143.09940	0.14310	144.042	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,624.35110	1.62435	1,682.44820	1.68245	1,624.351	15.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	225.45110	0.22545	222.84820	0.22285	225.451	15.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,585.21060	1.58521	1,643.06140	1.64306	1,585.211	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	236.31060	0.23631	233.46140	0.23346	236.311	15.03	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.73730	10.73730	10.79780	10.79780		17.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,006.17850	2.00618	2,060.81720	2.06082	2,006.179	15.70	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	418.87850	0.41888	413.01720	0.41302	418.878	15.70	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,972.70860	1.97271	2,026.97920	2.02698	1,972.709	15.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	435.40860	0.43541	429.17920	0.42918	435.409	15.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,939.63550	1.93964	1,993.52350	1.99352	1,939.635	15.73	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	452.33550	0.45234	445.72350	0.44572	452.336	15.73	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
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.34480		9.34480	9.40510	9.40510		12.93	46,724.00	5	1,281.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	63,929.41020		0.63929	69,561.36460	0.69561	63,929.410	12.64	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	3,449.41020		0.03449	3,051.36460	0.03051	3,449.410	12.64	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	63,047.99490		0.63048	68,665.99140	0.68666	63,047.995	12.62	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	3,567.99490		0.03568	3,155.99140	0.03156	3,567.995	12.62	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	62,170.07280		0.62170	67,773.71010	0.67774	62,170.073	12.60	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,690.07280		0.03690	3,263.71010	0.03264	3,690.073	12.60	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.46150		9.46150	9.52460	9.52460		13.76	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	68,715.56130		0.68716	74,163.26700	0.74163	68,715.561	12.84	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	11,565.56130		0.11566	10,703.26700	0.10703	11,565.561	12.84	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	67,960.08270		0.67960	73,390.56960	0.73391	67,960.083	12.84	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	11,810.08270		0.11810	10,930.56960	0.10931	11,810.083	12.84	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	67,208.47480		0.67208	72,621.70730	0.72622	67,208.475	12.83	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	12,058.47480		0.12058	11,161.70730	0.11162	12,058.475	12.83	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.57420		9.57420	9.63760	9.63760		14.61	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	50,929.17260		0.50929	54,477.20700	0.54477	50,929.173	14.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	42,509.17260		0.42509	39,717.20700	0.39717	42,509.173	14.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	50,497.91290		0.50498	54,027.02410	0.54027	50,497.913	14.49	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	43,077.91290		0.43078	40,267.02410	0.40267	43,077.913	14.49	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	50,070.22750		0.50070	53,580.16520	0.53580	50,070.228	14.52	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	43,650.22750		0.43650	40,820.16520	0.40820	43,650.228	14.52	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.16170		14.16170	14.25480	14.25480		11.62	17,744,610.10	1,253	8,691.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,169.28120		2.16928	2,262.69420	2.26269	2,169.281	17.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.58120		0.00758	7.89420	0.00789	7.581	17.18	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,192.77770		1.19278	1,286.68010	1.28668	1,192.778	13.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	31.07770		0.03108	31.88010	0.03188	31.078	13.13	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	517.97190		0.51797	596.92950	0.59693	517.972	11.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	146.27190		0.14627	132.12950	0.13213	146.272	11.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	48.91390		0.04891	67.17830	0.06718	48.914	13.44	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,187.21390		1.18721	1,112.37830	1.11238	1,187.214	13.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	216.98770		0.21699	268.78330	0.26878	216.988	12.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	455.28770		0.45529	413.98330	0.41398	455.288	12.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	148.03440		0.14803	189.54140	0.18954	148.034	12.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	636.33440		0.63633	584.74140	0.58474	636.334	12.55	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	117.09250		0.11709	152.99750	0.15300	117.093	12.82	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	755.39250		0.75539	698.19750	0.69820	755.393	12.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	511.35600		0.51136	589.99720	0.59000	511.356	11.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	149.65600		0.14966	135.19720	0.13520	149.656	11.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	504.79170		0.50479	583.11260	0.58311	504.792	11.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	153.09170		0.15309	138.31260	0.13831	153.092	11.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	237.33940		0.23734	291.72320	0.29172	237.339	11.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	415.63940		0.41564	376.92320	0.37692	415.639	11.97	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.33380		14.33380	14.43150	14.43150		12.71	7,166,900.00	500	2,764.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	348.43670		0.34844	401.89270	0.40189	348.437	13.35	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	774.63670		0.77464	730.39270	0.73039	774.637	13.35	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	354.45120		0.35445	408.47390	0.40847	354.451	13.32	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	760.65120		0.76065	716.97390	0.71697	760.651	13.32	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	351.43130		0.35143	405.16840	0.40517	351.431	13.34	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	767.63130		0.76763	723.66840	0.72367	767.631	13.34	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.50270		14.50270	14.60120	14.60120		13.18	0.00	0	991.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	498.49460		0.49849	524.55230	0.52455	498.495	13.75	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	905.79460		0.90579	833.35230	0.83335	905.795	13.75	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	504.88140		0.50488	531.27300	0.53127	504.881	13.72	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	892.18140		0.89218	820.07300	0.82007	892.181	13.72	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	501.68000		0.50168	527.89920	0.52790	501.680	13.73	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	898.98000		0.89898	826.69920	0.82670	898.980	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
£ / R	On 17/03/2014	Foreign Exchange Future			14.69090		14.69090	14.78700	14.78700		13.93		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	975.50660		0.97551	1,028.26990	1.02827	975.507	13.49		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	594.60660		0.59461	551.26990	0.55127	594.607	13.49		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	985.32710		0.98533	1,038.46150	1.03846	985.327	13.47		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	584.42710		0.58443	541.46150	0.54146	584.427	13.47		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	980.40560		0.98041	1,033.35420	1.03335	980.406	13.48		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	589.50560		0.58951	546.35420	0.54635	589.506	13.48		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09920		0.09920	0.09950	0.09950		18.33		0.00	0	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	966.54950		0.00967	994.93890	0.00995	966.549	17.73		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	46.54950		0.00047	44.93890	0.00045	46.549	17.73		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	302.44140		0.00302	319.02880	0.00319	302.441	18.33		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	382.44140		0.00382	369.02880	0.00369	382.441	18.33		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	75.53720		0.00076	81.12130	0.00081	75.537	20.83		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,155.53720		0.01156	1,131.12130	0.01131	1,155.537	20.83		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10050		0.10050	0.10080	0.10080		18.01		0.00	0	919.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,157.90520		0.01158	1,186.02140	0.01186	1,157.905	17.23		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	107.90520		0.00108	106.02140	0.00106	107.905	17.23		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	522.29030		0.00522	542.06640	0.00542	522.290	18.01		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	472.29030		0.00472	462.06640	0.00462	472.290	18.01		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	224.35800		0.00224	234.90740	0.00235	224.358	20.03		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,174.35800		0.01174	1,154.90740	0.01155	1,174.358	20.03		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.03360		12.03360	12.12100	12.12100		12.65		16,461,964.80	1,368	58,106.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	136.11040		0.13611	165.33520	0.16534	136.110	13.80		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	602.51040		0.60251	544.33520	0.54434	602.510	13.80		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	815.32430		0.81532	895.96000	0.89596	815.324	12.34		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	41.72430		0.04172	34.96000	0.03496	41.724	12.34		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	694.18390		0.69418	771.78800	0.77179	694.184	12.13		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	60.58390	0.06058	50.78800	0.05079	60.584	12.13	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	408.32310	0.40832	469.50530	0.46951	408.323	12.40	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	174.72310	0.17472	148.50530	0.14851	174.723	12.40	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	833.09150	0.83309	914.09320	0.91409	833.091	12.37	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	39.49150	0.03949	33.09320	0.03309	39.492	12.37	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	824.19520	0.82420	905.01540	0.90502	824.195	12.35	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	40.59520	0.04060	34.01540	0.03402	40.595	12.35	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.19340	12.19340	12.28380	12.28380		13.46	6,096,700.00	500	17,997.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	247.34790	0.24735	281.66400	0.28166	247.348	14.79	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	903.94790	0.90395	847.86400	0.84786	903.948	14.79	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	538.51900	0.53852	596.81560	0.59682	538.519	13.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	355.11900	0.35512	323.01560	0.32302	355.119	13.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	428.63030	0.42863	479.44950	0.47945	428.630	13.56	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	485.23030	0.48523	445.64950	0.44565	485.230	13.56	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	390.97580	0.39098	437.81450	0.43781	390.976	13.76	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	547.57580	0.54758	504.01450	0.50401	547.576	13.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	548.74720	0.54875	607.55950	0.60756	548.747	13.20	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	345.34720	0.34535	313.75950	0.31376	345.347	13.20	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	543.61580	0.54362	602.16860	0.60217	543.616	13.22	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	350.21580	0.35022	318.36860	0.31837	350.216	13.22	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.34860	12.34860	12.43960	12.43960		13.99	0.00	0	1,460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,287.44230	1.28744	1,367.72590	1.36773	1,287.442	13.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	138.84230	0.13884	128.12590	0.12813	138.842	13.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,101.40580	1.10141	1,178.74290	1.17874	1,101.406	13.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	195.80580	0.19581	182.14290	0.18214	195.806	13.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,064.93670	1.06494	1,141.61390	1.14161	1,064.937	13.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	209.33670	0.20934	195.01390	0.19501	209.337	13.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,029.12010	1.02912	1,105.11450	1.10511	1,029.120	13.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	223.52010		0.22352	208.51450	0.20851	223.520	13.19	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.52150		12.52150	12.60980	12.60980		14.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	720.82240		0.72082	778.84680	0.77885	720.822	14.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	709.32240		0.70932	679.04680	0.67905	709.322	14.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	728.92150		0.72892	787.46020	0.78746	728.921	14.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	697.42150		0.69742	667.66020	0.66766	697.421	14.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	724.82120		0.72482	783.13960	0.78314	724.821	14.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	703.32120		0.70332	673.33960	0.67334	703.321	14.50	0.00	0	0.00
2025	On 02/05/2013	Bond Future			114.63518		114.63518	114.65212	114.65212			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	1,221.51000		1.22151	1,238.45000	1.23845	1,221.510		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.45571		112.45571	112.13767	112.13767			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	851.23000		0.85123	533.19000	0.53319	851.230		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			117.49240		117.49240	117.49475	117.49475			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	105.42000		0.10542	103.07000	0.10307	105.420		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			492.95200		492.95200	491.60200	491.60200			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			499.39800		499.39800	498.03100	498.03100			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			506.50600		506.50600	505.11900	505.11900			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			438.77400		438.77400	437.50600	437.50600			0.00	0	1,017.00
ALBI	On 01/08/2013	Index Future			444.51100		444.51100	443.22700	443.22700			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			450.83800		450.83800	449.53600	449.53600			0.00	0	85.00

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			9.74390		9.74390	9.78280	9.78280		9.17	4,979,132.90	511	15,538.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	989.86280		0.98986	1,028.60000	1.02860	989.863	12.05	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	5.96280		0.00596	5.80000	0.00580	5.963	12.05	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,009.53180		1.00953	1,048.28060	1.04828	1,009.532	12.15	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	5.63180		0.00563	5.48060	0.00548	5.632	12.15	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	999.69480		0.99969	1,038.43790	1.03844	999.695	12.10	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	5.79480		0.00579	5.63790	0.00564	5.795	12.10	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.79640		9.79640	9.83730	9.83730		10.13	0.00	0	8,269.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	128.71430		0.12871	139.75350	0.13975	128.714	11.54	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	632.31430		0.63231	602.45350	0.60245	632.314	11.54	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	924.06460		0.92406	961.84620	0.96185	924.065	10.35	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	27.66460		0.02766	24.54620	0.02455	27.665	10.35	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	914.94150		0.91494	952.65810	0.95266	914.941	10.34	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	28.54150		0.02854	25.35810	0.02536	28.542	10.34	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	582.37740		0.58238	616.76700	0.61677	582.377	10.00	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	85.97740		0.08598	79.46700	0.07947	85.977	10.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,308.47190		1.30847	1,348.98160	1.34898	1,308.472	11.77	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	12.07190		0.01207	11.68160	0.01168	12.072	11.77	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,016.49660		1.01650	1,056.39570	1.05640	1,016.497	10.43	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	20.09660		0.02010	19.09570	0.01910	20.097	10.43	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	933.21060		0.93321	971.05630	0.97106	933.211	10.36	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	26.81060		0.02681	23.75630	0.02376	26.811	10.36	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.84840		9.84840	9.88930	9.88930		10.76	0.00	0	1,872.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	559.76220		0.55976	589.90420	0.58990	559.762	10.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	191.36220		0.19136	180.60420	0.18060	191.362	10.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	572.50610		0.57251	602.92180	0.60292	572.506	10.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	184.10610		0.18411	173.62180	0.17362	184.106	10.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	566.11290		0.56611	596.38920	0.59639	566.113	10.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	187.71290		0.18771	177.08920	0.17709	187.713	10.55	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.90450		9.90450	9.94380	9.94380		11.29	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	644.09630		0.64410	675.10260	0.67510	644.096	10.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	249.59630		0.24960	241.30260	0.24130	249.596	10.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	656.03880		0.65604	687.24690	0.68725	656.039	10.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	241.53880		0.24154	233.44690	0.23345	241.539	10.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	650.04770		0.65005	681.15340	0.68115	650.048	10.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	245.54770		0.24555	237.35340	0.23735	245.548	10.91	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.40410		10.40410	10.42620	10.42620		13.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,190.26100		3.19026	3,210.87740	3.21088	3,190.261	13.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	36.16100		0.03616	34.67740	0.03468	36.161	13.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	3,143.27680		3.14328	3,163.79710	3.16380	3,143.277	13.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	39.17680		0.03918	37.59710	0.03760	39.177	13.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	3,096.02380		3.09602	3,116.47920	3.11648	3,096.024	13.04	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	41.92380		0.04192	40.27920	0.04028	41.924	13.04	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.17240		9.17240	9.18740	9.18740		11.30	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	330.36980		0.33037	344.94280	0.34494	330.370	11.37	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	97.96980		0.09797	97.54280	0.09754	97.970	11.37	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	323.60230		0.32360	338.14460	0.33814	323.602	11.36	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	101.20230		0.10120	100.74460	0.10074	101.202	11.36	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	316.91160		0.31691	331.41850	0.33142	316.912	11.36	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	104.51160		0.10451	104.01850	0.10402	104.512	11.36	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.26790		9.26790	9.28490	9.28490		13.09	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	424.46700		0.42447	439.95490	0.43995	424.467	12.97	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	246.56700		0.24657	245.05490	0.24505	246.567	12.97	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	418.99790		0.41900	434.44500	0.43444	418.998	12.98	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	251.09790		0.25110	249.54500	0.24954	251.098	12.98	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	413.57580		0.41358	428.98390	0.42898	413.576	12.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	255.67580		0.25568	254.08390	0.25408	255.676	12.99	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.16600		0.16600	0.17420	0.17420			0.00	0	5,000.00
CF CANDO CACY	On 02/04/2013	Can-Do Future			5.86900		5.86900	4.29880	4.29880			0.00	0	15,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			113.23520		113.23520	124.09640	124.09640			0.00	0	5,000.00
CF CANDO CADA	On 04/04/2013	Can-Do Future			0.01480		0.01480	0.01210	0.01210			0.00	0	30,000.00
CF CANDO CADB	On 09/04/2013	Can-Do Future			0.02180		0.02180	0.01870	0.01870			0.00	0	50,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			54.93860		54.93860	64.98070	64.98070			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			3,062.52470		3,062.52470	4,887.66290	4,887.66290			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			1,942.03550		1,942.03550	-11.69340	-11.69340			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			54.93860		54.93860	64.98070	64.98070			0.00	0	7,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			67.37330		67.37330	-25.44550	-25.44550			0.00	0	25,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.86410		9.86410	9.93590	9.93590		12.85	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	424.74380		0.42474	486.53650	0.48654	424.744	12.52	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	100.64380		0.10064	90.63650	0.09064	100.644	12.52	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	417.88480		0.41788	479.36970	0.47937	417.885	12.53	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	103.78480		0.10378	93.46970	0.09347	103.785	12.53	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	411.09300		0.41109	472.26470	0.47226	411.093	12.54	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	106.99300		0.10699	96.36470	0.09636	106.993	12.54	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.00200		10.00200	10.07670	10.07670		13.90	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	458.92530		0.45893	513.57900	0.51358	458.925	13.63	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	296.92530		0.29693	276.87900	0.27688	296.925	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
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	453.90440		0.45390	508.27840	0.50828	453.904	13.65	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	301.90440		0.30190	281.57840	0.28158	301.904	13.65	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	448.92550		0.44893	503.02170	0.50302	448.926	13.66	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	306.92550		0.30693	286.32170	0.28632	306.925	13.66	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.30970		12.30970	12.40050	12.40050		13.87	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	758.07040		0.75807	822.21490	0.82221	758.070	13.33	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	338.37040		0.33837	311.71490	0.31171	338.370	13.33	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	752.52110		0.75252	816.44580	0.81645	752.521	13.35	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	342.82110		0.34282	315.94580	0.31595	342.821	13.35	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	747.00460		0.74700	810.70930	0.81071	747.005	13.36	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	347.30460		0.34730	320.20930	0.32021	347.305	13.36	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry			14.01800		14.01800	14.11140	14.11140		13.17	0.00	6,000	6,000.00
DAGB	On 27/03/2013	Any day expiry	14.04	Call	31.02800		0.03103	95.51280	0.09551	31.028	14.03	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.04	Put	53.02800		0.05303	24.11280	0.02411	53.028	14.03	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.05	Call	27.67790		0.02768	87.96890	0.08797	27.678	14.24	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.05	Put	59.67790		0.05968	26.56890	0.02657	59.678	14.24	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.06	Call	24.65700		0.02466	80.65770	0.08066	24.657	14.46	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.06	Put	66.65700		0.06666	29.25770	0.02926	66.657	14.46	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.08	Call	19.50450		0.01950	66.80230	0.06680	19.505	14.89	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.08	Put	81.50450		0.08150	35.40230	0.03540	81.504	14.89	0.00	0	6,000.00
DANZ	On 04/04/2013	Any day expiry			7.75240		7.75240	7.77850	7.77850		10.40	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.64	Call	129.39020		0.12939	153.14210	0.15314	129.390	11.66	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.64	Put	16.99020		0.01699	14.64210	0.01464	16.990	11.66	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Call	121.22450		0.12122	144.64950	0.14465	121.225	11.54	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Put	18.82450		0.01882	16.14950	0.01615	18.825	11.54	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.66	Call	113.23720		0.11324	136.30050	0.13630	113.237	11.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 04/04/2013	Any day expiry	7.66	Put	20.83720		0.02084	17.80050	0.01780	20.837	11.43	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.74	Call	57.44030		0.05744	76.13490	0.07613	57.440	10.51	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.74	Put	45.04030		0.04504	37.63490	0.03763	45.040	10.51	0.00	0	6,000.00
DANZ	On 04/04/2013	Any day expiry	7.75	Call	51.68690		0.05169	69.63640	0.06964	51.687	10.40	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.75	Put	49.28690		0.04929	41.13640	0.04114	49.287	10.40	0.00	0	5,000.00
DANZ	On 04/04/2013	Any day expiry	7.77	Call	43.24180		0.04324	59.49150	0.05949	43.242	10.61	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.77	Put	60.84180		0.06084	50.99150	0.05099	60.842	10.61	0.00	0	5,000.00
DAUS	On 26/03/2013	Any day expiry			9.25180		9.25180	9.30680	9.30680		13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,251.80000		1.25180	1,306.80000	1.30680	1,251.800	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,151.80000		1.15180	1,206.80000	1.20680	1,151.800	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Call	1,051.80000		1.05180	1,106.80000	1.10680	1,051.800	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	191.80000		0.19180	246.99310	0.24699	191.800	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	0.00000		0.00000	0.19310	0.00019	0.000	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	0.00000		0.00000	12.76340	0.01276	0.000	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	98.20000		0.09820	55.96340	0.05596	98.200	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.51	Call	0.00000		0.00000	0.56470	0.00056	0.000	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.51	Put	258.20000		0.25820	203.76470	0.20376	258.200	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	231.80000		0.23180	286.88740	0.28689	231.800	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	0.00000		0.00000	0.08740	0.00009	0.000	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	211.80000		0.21180	266.92950	0.26693	211.800	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	0.00000		0.00000	0.12950	0.00013	0.000	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	201.80000		0.20180	256.95800	0.25696	201.800	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	0.00000		0.00000	0.15800	0.00016	0.000	13.18	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry			9.24630		9.24630	9.30680	9.30680		13.17	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.27	Call	16.31270		0.01631	60.34380	0.06034	16.313	13.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/03/2013	Any day expiry	9.27	Put	40.01270		0.04001	23.54380	0.02354	40.013	13.70	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.28	Call	13.45180		0.01345	53.63700	0.05364	13.452	13.97	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.28	Put	47.15180		0.04715	26.83700	0.02684	47.152	13.97	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.26	Call	19.68520		0.01969	67.39640	0.06740	19.685	13.44	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.26	Put	33.38520		0.03339	20.59640	0.02060	33.385	13.44	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry			9.24630		9.24630	9.30680	9.30680		13.16	0.00	0	5,000.00
DAUS	On 28/03/2013	Any day expiry	9.35	Call	9.17660		0.00918	30.44470	0.03044	9.177	15.39	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.35	Put	112.87660		0.11288	73.64470	0.07364	112.877	15.39	0.00	0	5,000.00
DAUS	On 28/03/2013	Any day expiry	9.23	Call	45.55390		0.04555	97.65750	0.09766	45.554	13.50	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.23	Put	29.25390		0.02925	20.85750	0.02086	29.254	13.50	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Call	39.62840		0.03963	90.02990	0.09003	39.628	13.33	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Put	33.32840		0.03333	23.22990	0.02323	33.328	13.33	0.00	0	30,000.00
DAUS	On 28/03/2013	Any day expiry	9.28	Call	23.34720		0.02335	0.00000	0.00000	23.347	13.83	0.00	10,000	10,000.00
DAUS	On 28/03/2013	Any day expiry	9.28	Put	57.04720		0.05705	0.00000	0.00000	57.047	13.83	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.22	Call	51.88750		0.05189	105.50580	0.10551	51.888	13.67	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.22	Put	25.58750		0.02559	18.70580	0.01871	25.588	13.67	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			9.26780		9.26780	9.33070	9.33070		12.16	0.00	0	3,036.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	119.37000		0.11937	162.10070	0.16210	119.370	12.16	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	101.57000		0.10157	81.40070	0.08140	101.570	12.16	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	114.78840		0.11479	156.13060	0.15613	114.788	12.22	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	106.98840		0.10699	85.43060	0.08543	106.988	12.22	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	147.62570		0.14763	193.89450	0.19389	147.626	12.21	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	79.82570		0.07983	63.19450	0.06319	79.826	12.21	0.00	0	10,000.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	124.73670		0.12474	168.20140	0.16820	124.737	12.17	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	96.93670		0.09694	77.50140	0.07750	96.937	12.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.28180		9.28180	9.34290	9.34290		12.42	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	270.99270		0.27099	321.86770	0.32187	270.993	12.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	49.19270		0.04919	38.96770	0.03897	49.193	12.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.35	Call	106.03610		0.10604	135.98880	0.13599	106.036	12.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	174.23610		0.17424	143.08880	0.14309	174.236	12.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	61.11240		0.06111	80.87320	0.08087	61.112	13.56	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	289.31240		0.28931	247.97320	0.24797	289.312	13.56	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	301.39340		0.30139	354.07150	0.35407	301.393	12.31	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	39.59340		0.03959	31.17150	0.03117	39.593	12.31	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	286.00020		0.28600	337.80320	0.33780	286.000	12.31	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	44.20020		0.04420	34.90320	0.03490	44.200	12.31	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	278.44720		0.27845	329.79290	0.32979	278.447	12.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	46.64720		0.04665	36.89290	0.03689	46.647	12.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,281.89020		1.28189	1,342.99240	1.34299	1,281.890	16.19	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.09020		0.00009	0.09240	0.00009	0.090	16.19	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,181.96290		1.18196	1,243.06050	1.24306	1,181.963	15.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.16290		0.00016	0.16050	0.00016	0.163	15.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,082.09410		1.08209	1,143.17920	1.14318	1,082.094	15.19	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.29410		0.00029	0.27920	0.00028	0.294	15.19	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.32540		9.32540	9.38350	9.38350		12.70	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	184.45890		0.18446	217.43980	0.21744	184.459	12.70	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	209.05890		0.20906	183.93980	0.18394	209.059	12.70	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	129.37160		0.12937	153.04650	0.15305	129.372	13.38	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	313.97160		0.31397	279.54650	0.27955	313.972	13.38	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	363.16590		0.36317	409.59320	0.40959	363.166	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	77.76590		0.07777	66.09320	0.06609	77.766	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	356.17440		0.35617	402.22780	0.40223	356.174	12.29	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	80.77440		0.08077	68.72780	0.06873	80.774	12.29	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	349.25990		0.34926	394.93520	0.39494	349.260	12.30	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	83.85990		0.08386	71.43520	0.07144	83.860	12.30	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,227.26730		1.22727	1,285.30110	1.28530	1,227.267	14.66	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
DAUS	On 28/05/2013	Any day expiry	8.10	Put	1.86730		0.00187	1.80110	0.00180	1.867	14.66	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,128.07760		1.12808	1,186.05930	1.18606	1,128.078	14.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	2.67760		0.00268	2.55930	0.00256	2.678	14.21	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.35850		9.35850	9.42040	9.42040		12.98	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	410.77410		0.41077	458.25800	0.45826	410.774	12.56	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	112.27410		0.11227	97.85800	0.09786	112.274	12.56	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	247.36290		0.24736	283.61420	0.28361	247.363	12.98	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	238.86290		0.23886	213.21420	0.21321	238.863	12.98	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	187.91890		0.18792	215.57620	0.21558	187.919	13.58	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	339.41890		0.33942	305.17620	0.30518	339.419	13.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,165.56750		1.16557	1,226.93570	1.22694	1,165.568	13.97	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	7.06750		0.00707	6.53570	0.00654	7.068	13.97	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	424.14700		0.42415	472.32560	0.47233	424.147	12.53	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	105.64700		0.10565	91.92560	0.09193	105.647	12.53	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	417.42650		0.41743	465.26040	0.46526	417.427	12.54	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	108.92650		0.10893	94.86040	0.09486	108.926	12.54	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,263.65050		1.26365	1,325.19410	1.32519	1,263.651	14.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	5.15050		0.00515	4.79410	0.00479	5.150	14.30	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.39100		9.39100	9.45340	9.45340		13.38	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	157.24800		0.15725	178.58480	0.17858	157.248	14.76	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	566.24800		0.56625	525.18480	0.52518	566.248	14.76	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	385.95540		0.38596	429.08760	0.42909	385.955	13.00	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	184.95540		0.18496	165.68760	0.16569	184.955	13.00	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	380.34910		0.38035	423.13660	0.42314	380.349	13.01	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	189.34910		0.18935	169.73660	0.16974	189.349	13.01	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	374.80120		0.37480	417.24680	0.41725	374.801	13.03	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	193.80120		0.19380	173.84680	0.17385	193.801	13.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.39600		9.39600	9.45850	9.45850		13.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.51	Call	247.78260		0.24778	278.41980	0.27842	247.783	13.83	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	361.78260		0.36178	329.91980	0.32992	361.783	13.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	479.66310		0.47966	527.46120	0.52746	479.663	12.81	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	133.66310		0.13366	118.96120	0.11896	133.663	12.81	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	473.22820		0.47323	520.71750	0.52072	473.228	12.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	137.22820		0.13723	122.21750	0.12222	137.228	12.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	312.37690		0.31238	350.18000	0.35018	312.377	13.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	266.37690		0.26638	241.68000	0.24168	266.377	13.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,306.04120		1.30604	1,367.90040	1.36790	1,306.041	14.21	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	10.04120		0.01004	9.40040	0.00940	10.041	14.21	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,209.19780		1.20920	1,270.82120	1.27082	1,209.198	13.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	13.19780		0.01320	12.32120	0.01232	13.198	13.93	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	486.15520		0.48616	534.26160	0.53426	486.155	12.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	130.15520		0.13016	115.76160	0.11576	130.155	12.79	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.40230		9.40230	9.46490	9.46490		13.48	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	451.58800		0.45159	497.59360	0.49759	451.588	12.93	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	159.28800		0.15929	142.69360	0.14269	159.288	12.93	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	463.88910		0.46389	510.52230	0.51052	463.889	12.90	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	151.58910		0.15159	135.62230	0.13562	151.589	12.90	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	457.70830		0.45771	504.02970	0.50403	457.708	12.92	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	155.40830		0.15541	139.12970	0.13913	155.408	12.92	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.43510		9.43510	9.49790	9.49790		13.70	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	303.67750		0.30368	336.47040	0.33647	303.678	13.89	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	378.57750		0.37858	348.57040	0.34857	378.578	13.89	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	203.85310		0.20385	227.65240	0.22765	203.853	14.94	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	608.75310		0.60875	569.75240	0.56975	608.753	14.94	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	400.61490		0.40061	441.39580	0.44140	400.615	13.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	255.51490		0.25551	233.49580	0.23350	255.515	13.36	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
DAUS	On 26/08/2013	Any day expiry	9.30	Call	395.61360		0.39561	436.08710	0.43609	395.614	13.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	260.51360		0.26051	238.18710	0.23819	260.514	13.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	390.66660		0.39067	430.83010	0.43083	390.667	13.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	265.56660		0.26557	242.93010	0.24293	265.567	13.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,255.61100		1.25561	1,317.38730	1.31739	1,255.611	13.94	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	20.51100		0.02051	19.48730	0.01949	20.511	13.94	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	426.39980		0.42640	468.72180	0.46872	426.400	13.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	231.29980		0.23130	210.82180	0.21082	231.300	13.25	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.47030		9.47030	9.53350	9.53350		13.77	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	236.57570		0.23658	261.73990	0.26174	236.576	15.06	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	646.27570		0.64628	608.23990	0.60824	646.276	15.06	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	451.01250		0.45101	493.16450	0.49316	451.013	13.42	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	270.71250		0.27071	249.66450	0.24966	270.713	13.42	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	445.98350		0.44598	487.86660	0.48787	445.983	13.44	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	275.68350		0.27568	254.36660	0.25437	275.683	13.44	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	441.00250		0.44100	482.61660	0.48262	441.003	13.47	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	280.70250		0.28070	259.11660	0.25912	280.703	13.47	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	456.08970		0.45609	498.51290	0.49851	456.090	13.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	265.78970		0.26579	245.01290	0.24501	265.790	13.40	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.47410		9.47410	9.53730	9.53730		13.79	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	477.13890		0.47714	520.70820	0.52071	477.139	13.35	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	253.03890		0.25304	233.40820	0.23341	253.039	13.35	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	471.91460		0.47191	515.21750	0.51522	471.915	13.37	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	257.81460		0.25781	237.91750	0.23792	257.815	13.37	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	357.72430		0.35772	393.10520	0.39311	357.724	13.97	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	393.62430		0.39362	365.80520	0.36581	393.624	13.97	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,302.02260		1.30202	1,364.29440	1.36429	1,302.023	13.93	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	27.92260		0.02792	26.99440	0.02699	27.923	13.93	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	9.24	Call	482.41160		0.48241	526.24450	0.52624	482.412	13.33	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	248.31160		0.24831	228.94450	0.22894	248.312	13.33	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.50740		9.50740	9.57070	9.57070		14.16	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	423.43090		0.42343	460.37920	0.46038	423.431	14.09	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	386.03090		0.38603	359.67920	0.35968	386.031	14.09	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	238.80420		0.23880	260.81270	0.26081	238.804	15.79	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	801.40420		0.80140	760.11270	0.76011	801.404	15.79	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	458.93010		0.45893	498.20850	0.49821	458.930	13.91	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	341.53010		0.34153	317.50850	0.31751	341.530	13.91	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	454.34710		0.45435	493.33430	0.49333	454.347	13.93	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	346.94710		0.34695	322.63430	0.32263	346.947	13.93	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	449.80360		0.44980	488.49960	0.48850	449.804	13.95	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	352.40360		0.35240	327.79960	0.32780	352.404	13.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.67580		9.67580	9.73790	9.73790		15.29	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	838.02390		0.83802	884.34070	0.88434	838.024	14.01	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	272.22390		0.27222	256.44070	0.25644	272.224	14.01	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	850.42030		0.85042	897.07440	0.89707	850.420	14.00	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	264.62030		0.26462	249.17440	0.24917	264.620	14.00	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	844.20570		0.84421	890.69300	0.89069	844.206	14.00	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	268.40570		0.26841	252.79300	0.25279	268.406	14.00	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.70110		9.70110	9.76280	9.76280		15.33	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	869.83740		0.86984	916.14830	0.91615	869.837	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	278.73740		0.27874	263.34830	0.26335	278.737	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	882.22970		0.88223	928.86350	0.92886	882.230	14.04	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	271.12970		0.27113	256.06350	0.25606	271.130	14.04	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	876.01590		0.87602	922.49020	0.92249	876.016	14.05	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	274.91590		0.27492	259.69020	0.25969	274.916	14.05	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			112.58938		112.58938	112.59164	112.59164			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	726.80000		0.72680	724.54000	0.72454	726.800		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			8.81430		88.72873	8.87494	88.21622			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,548.47000		79.54847	79,035.96000	79.03596	79,548.470		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			8.90390		89.88873	8.96632	89.37008			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	796.53000		0.79653	277.88000	0.27788	796.530		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	78,837.40000		78.83740	78,318.75000	78.31875	78,837.400		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			438.52300		438.52300	437.32200	437.32200			0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	55,330.00000		5.53300	43,320.00000	4.33200	55,330.000		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	55,230.00000		5.52300	43,220.00000	4.32200	55,230.000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	55,130.00000	5.51300	43,120.00000	4.31200	55,130.000	0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI			444.25800	444.25800	443.04100	443.04100		0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	17,320.00000	1.73200	29,490.00000	2.94900	17,320.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	17,420.00000	1.74200	29,590.00000	2.95900	17,420.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	17,520.00000	1.75200	29,690.00000	2.96900	17,520.000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI			450.58100	450.58100	449.34700	449.34700		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	45,910.00000	4.59100	33,570.00000	3.35700	45,910.000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	45,810.00000	4.58100	33,470.00000	3.34700	45,810.000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	45,710.00000	4.57100	33,370.00000	3.33700	45,710.000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	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			203.42000	203.42000	203.07800	203.07800		0.00	0	459.00
IGOV	On 01/08/2013	Index Future			206.13500	206.13500	205.78700	205.78700		0.00	0	149.00
IGOV	On 07/11/2013	Index Future			209.13500	209.13500	208.78300	208.78300		0.00	0	7.00
ILBI	On 02/05/2013	Index Future			549.48000	549.48000	549.48000	549.48000		0.00	0	183.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00		0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.15000		94.85000	5.15000	94.85000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.16000		94.84000	5.16000	94.84000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.16000		94.84000	5.16000	94.84000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.17000		94.83000	5.17000	94.83000				0.00	500	1,700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.18000		94.82000	5.18000	94.82000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.22000		94.78000	5.22000	94.78000				0.00	4,500	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.35000		94.65000	5.35000	94.65000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.49000		94.51000	5.49000	94.51000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.63000		94.37000	5.63000	94.37000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.80000		94.20000	5.80000	94.20000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.80430		7.80430	7.82950	7.82950		8.62		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	477.58980		0.47759	502.52820	0.50253	477.590	9.57		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	13.28980		0.01329	13.02820	0.01303	13.290	9.57		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	468.25680		0.46826	493.17810	0.49318	468.257	9.52		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	13.95680		0.01396	13.67810	0.01368	13.957	9.52		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	458.95540		0.45896	483.85870	0.48386	458.955	9.48	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	14.65540		0.01466	14.35870	0.01436	14.655	9.48	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.85350		7.85350	7.88010	7.88010		10.55	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	382.32130		0.38232	404.80830	0.40481	382.321	10.66	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	118.82130		0.11882	114.70830	0.11471	118.821	10.66	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	375.62200		0.37562	398.00330	0.39800	375.622	10.65	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	122.12200		0.12212	117.90330	0.11790	122.122	10.65	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	368.98510		0.36899	391.26260	0.39126	368.985	10.65	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	125.48510		0.12549	121.16260	0.12116	125.485	10.65	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			6.86721		107.64584	6.92120	107.25068			0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,258.04000		1.25804	862.88000	0.86288	1,258.040		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	1,330.26000		1.33026	935.10000	0.93510	1,330.260		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,402.42000		1.40242	1,007.26000	1.00726	1,402.420		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			6.92362		109.05315	6.97955	108.65348			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,583.33000		2.58333	2,183.66000	2.18366	2,583.330		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	2,652.70000		2.65270	2,253.03000	2.25303	2,652.700		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	2,722.01000		2.72201	2,322.34000	2.32234	2,722.010		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			5.49777		119.38495	5.52595	119.31668		1.67	0.00	0	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	105.12000		0.10512	90.33000	0.09033	105.120	1.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future	5.34	Put	488.33000		0.48833	541.81000	0.54181	488.330	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	112.00000		0.11200	96.42000	0.09642	112.000	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	470.87000		0.47087	523.56000	0.52356	470.870	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	119.20000		0.11920	102.81000	0.10281	119.200	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	453.74000		0.45374	505.62000	0.50562	453.740	1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.52138		120.94577	5.55304	120.87729		1.53	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,490.14000		91.49014	91,421.66000	91.42166	91,490.140	1.64	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	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.55366		115.86026	5.59053	115.79082		1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	544.35000		0.54435	509.88000	0.50988	544.350	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	475.91000		0.47591	510.88000	0.51088	475.910	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	554.54000		0.55454	519.66000	0.51966	554.540	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	467.28000		0.46728	501.84000	0.50184	467.280	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	564.84000		0.56484	529.55000	0.52955	564.840	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	458.76000		0.45876	492.91000	0.49291	458.760	1.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.58511		117.41573	5.65000	5.65000		1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	613.87000		0.61387	0.00000	0.00000	613.870	1.26	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	492.50000		0.49250	0.00000	0.00000	492.500	1.26	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	595.89000		0.59589	0.00000	0.00000	595.890	1.26	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	506.91000		0.50691	0.00000	0.00000	506.910	1.26	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	604.85000		0.60485	0.00000	0.00000	604.850	1.26	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	499.67000		0.49967	0.00000	0.00000	499.670	1.26	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			7.44254		129.83443	7.50231	129.24110		10.87	0.00	0	64,379.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	6.75	Call	108.85000		0.10885	84.15000	0.08415	108.850	10.65	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,277.99000		7.27799	7,846.62000	7.84662	7,277.990	10.65	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	1,540.83000		1.54083	1,306.50000	1.30650	1,540.830	10.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,065.63000		2.06563	2,424.63000	2.42463	2,065.630	10.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	1,586.48000		1.58648	1,347.05000	1.34705	1,586.480	10.84	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,011.16000		2.01116	2,365.06000	2.36506	2,011.160	10.84	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	1,632.97000		1.63297	1,388.42000	1.38842	1,632.970	10.85	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	1,957.64000		1.95764	2,306.42000	2.30642	1,957.640	10.85	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	2,674.02000		2.67402	2,331.32000	2.33132	2,674.020	10.92	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	1,119.31000		1.11931	1,369.94000	1.36994	1,119.310	10.92	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	3,686.26000		3.68626	3,272.20000	3.27220	3,686.260	11.00	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	675.37000		0.67537	854.64000	0.85464	675.370	11.00	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.51153		126.24727	7.57326	125.64693		12.36	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	2,550.99000		2.55099	2,329.47000	2.32947	2,550.990	12.29	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,139.66000		5.13966	5,518.48000	5.51848	5,139.660	12.29	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	116,974.86000		116.97486	116,374.52000	116.37452	116,974.860	12.83	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.83	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.58674		128.04408	7.65076	127.43523		12.05	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,756.81000		11.75681	11,270.32000	11.27032	11,756.810	12.59	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,315.30000		1.31530	1,437.66000	1.43766	1,315.300	12.59	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,818.29000		7.81829	7,418.72000	7.41872	7,818.290	12.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,691.38000		2.69138	2,900.66000	2.90066	2,691.380	12.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,878.32000		7.87832	7,477.09000	7.47709	7,878.320	12.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,661.49000		2.66149	2,869.11000	2.86911	2,661.490	12.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	7,938.53000		7.93853	7,535.64000	7.53564	7,938.530	12.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,631.88000		2.63188	2,837.84000	2.83784	2,631.880	12.27	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.65767		124.47287	7.75000	7.75000		12.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	5,969.85000		5.96985	0.00000	0.00000	5,969.850	12.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.74	Put	5,203.75000		5.20375	0.00000	0.00000	5,203.750	12.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	6,017.13000		6.01713	0.00000	0.00000	6,017.130	12.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,158.43000		5.15843	0.00000	0.00000	5,158.430	12.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	6,066.45000		6.06645	0.00000	0.00000	6,066.450	12.11	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,115.24000		5.11524	0.00000	0.00000	5,115.240	12.11	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			292.19074		292.19074	292.24427	292.24427			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	9,800.74000		9.80074	9,854.27000	9.85427	9,800.740		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	9,790.74000		9.79074	9,844.27000	9.84427	9,790.740		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	9,780.74000		9.78074	9,834.27000	9.83427	9,780.740		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.29908		108.58437	5.31654	108.55657		1.01	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	2,031.21000		2.03121	2,059.01000	2.05901	2,031.210	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	2,014.88000		2.01488	2,042.68000	2.04268	2,014.880	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,998.54000		1.99854	2,026.34000	2.02634	1,998.540	0.94	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
R201	On 01/08/2013	Bond Future			5.30313		105.60016	5.32351	105.57262		0.90		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,354.48000		68.35448	68,326.94000	68.32694	68,354.480	0.98		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	0.98		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.29160		107.10311	5.31720	107.07517		0.81		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	75.06000		0.07506	69.93000	0.06993	75.060	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	624.73000		0.62473	647.54000	0.64754	624.730	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	77.30000		0.07730	72.05000	0.07205	77.300	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	615.97000		0.61597	638.66000	0.63866	615.970	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	79.60000		0.07960	74.22000	0.07422	79.600	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	607.27000		0.60727	629.83000	0.62983	607.270	0.78		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.25296		104.13244	5.25000	5.25000		0.69		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	270.13000		0.27013	0.00000	0.00000	270.130	0.69		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	264.15000		0.26415	0.00000	0.00000	264.150	0.69		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	261.68000		0.26168	0.00000	0.00000	261.680	0.69		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	272.68000		0.27268	0.00000	0.00000	272.680	0.69		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	265.88000		0.26588	0.00000	0.00000	265.880	0.69		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	268.39000		0.26839	0.00000	0.00000	268.390	0.69		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			220.01844		220.01844	219.18159	219.18159				1,188,099,576.00	5,400	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,978.44000		8.97844	8,141.59000	8.14159	8,978.440			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	8,968.44000		8.96844	8,131.59000	8.13159	8,968.440			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	8,958.44000		8.95844	8,121.59000	8.12159	8,958.440			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			5.94848		109.89456	5.97173	109.80189		3.88		0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	430.90000		0.43090	398.97000	0.39897	430.900	3.86		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	664.44000		0.66444	725.18000	0.72518	664.440	3.86		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	448.56000		0.44856	415.61000	0.41561	448.560	3.86		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	642.12000		0.64212	701.84000	0.70184	642.120	3.86		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	466.68000		0.46668	432.69000	0.43269	466.680	3.87		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	620.28000		0.62028	678.96000	0.67896	620.280	3.87		0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.99293		111.33128	6.01768	111.23799		3.74		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,118.08000		98.11808	98,024.79000	98.02479	98,118.080	3.92		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.92		0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.04746		108.75606	6.07423	108.66147		3.60		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,165.33000		1.16533	1,122.40000	1.12240	1,165.330	3.60		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,297.86000		1.29786	1,349.52000	1.34952	1,297.860	3.60		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,526.54000		106.52654	106,431.95000	106.43195	106,526.540	3.79		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.79		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	719.03000		0.71903	688.63000	0.68863	719.030	3.58		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,920.17000		1.92017	1,984.36000	1.98436	1,920.170	3.58		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,130.82000		1.13082	1,088.76000	1.08876	1,130.820	3.60		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,334.19000		1.33419	1,386.72000	1.38672	1,334.190	3.60		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,147.82000		1.14782	1,105.33000	1.10533	1,147.820	3.60		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,315.76000		1.31576	1,367.86000	1.36786	1,315.760	3.60		0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.10206		110.21610	6.15000	6.15000		3.37		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	1,490.71000		1.49071	0.00000	0.00000	1,490.710	3.40		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,299.01000		1.29901	0.00000	0.00000	1,299.010	3.40		0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,144.48000		1.14448	0.00000	0.00000	1,144.480	3.37		18,311.68	16	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	1,649.61000		1.64961	0.00000	0.00000	1,649.610	3.37		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
R203	On 06/02/2014	Bond Future	6.14	Call	1,455.23000		1.45523	0.00000	0.00000	1,455.230	3.40	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	1,329.66000		1.32966	0.00000	0.00000	1,329.660	3.40	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	1,472.91000		1.47291	0.00000	0.00000	1,472.910	3.40	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,314.27000		1.31427	0.00000	0.00000	1,314.270	3.40	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			6.20693		111.40293	6.23570	111.26136		5.16	0.00	0	5,262.00
R204	On 02/05/2013	Bond Future	6.29	Call	952.38000		0.95238	880.48000	0.88048	952.380	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	544.21000		0.54421	613.88000	0.61388	544.210	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	981.58000		0.98158	908.16000	0.90816	981.580	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	524.40000		0.52440	592.55000	0.59255	524.400	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,011.27000		1.01127	936.34000	0.93634	1,011.270	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	505.11000		0.50511	571.75000	0.57175	505.110	5.17	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.25979		108.83300	6.29007	108.69024		5.37	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	99,949.50000		99.94950	99,806.74000	99.80674	99,949.500	5.62	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	5.62	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.31800		110.38198	6.35023	110.23718		5.00	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	3,681.23000		3.68123	3,575.65000	3.57565	3,681.230	5.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	667.49000		0.66749	706.71000	0.70671	667.490	5.22	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,674.98000		1.67498	1,607.90000	1.60790	1,674.980	5.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,800.97000		1.80097	1,878.69000	1.87869	1,800.970	5.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,697.75000		1.69775	1,630.07000	1.63007	1,697.750	5.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,778.72000		1.77872	1,855.84000	1.85584	1,778.720	5.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,720.69000		1.72069	1,652.42000	1.65242	1,720.690	5.02	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,756.66000		1.75666	1,833.19000	1.83319	1,756.660	5.02	0.00	0	0.00
R204	On 06/02/2014	Bond Future			6.37362		107.83322	6.40000	6.40000		4.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,031.54000		2.03154	0.00000	0.00000	2,031.540	4.93	0.00	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 06/02/2014	Bond Future	6.40	Put	1,918.45000		1.91845	0.00000	0.00000	1,918.450	4.93	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,054.22000		2.05422	0.00000	0.00000	2,054.220	4.93	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,898.30000		1.89830	0.00000	0.00000	1,898.300	4.93	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,008.99000		2.00899	0.00000	0.00000	2,008.990	4.93	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,938.75000		1.93875	0.00000	0.00000	1,938.750	4.93	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			5.32027		103.76787	5.34151	103.75343		0.41	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,327.32000		1.32732	1,341.76000	1.34176	1,327.320	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,320.37000		1.32037	1,334.81000	1.33481	1,320.370	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,313.42000		1.31342	1,327.86000	1.32786	1,313.420	0.38	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.30650		101.36269	5.33843	101.34865		0.29	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,364.58000		30.36458	30,350.54000	30.35054	30,364.580	0.32	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.32	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.24062		102.80532	5.32024	102.79110		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	2.36000		0.00236	1.72000	0.00172	2.360	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	172.44000		0.17244	186.02000	0.18602	172.440	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	2.45000		0.00245	1.79000	0.00179	2.450	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	170.73000		0.17073	184.29000	0.18429	170.730	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	2.55000		0.00255	1.87000	0.00187	2.550	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	169.04000		0.16904	182.58000	0.18258	169.040	0.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.42836		106.64092	6.46746	106.42556		6.37		0.00	0	7,774.00
R207	On 02/05/2013	Bond Future	6.44	Call	893.40000		0.89340	798.10000	0.79810	893.400	6.36		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	829.23000		0.82923	949.29000	0.94929	829.230	6.36		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	921.93000		0.92193	824.45000	0.82445	921.930	6.36		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	802.67000		0.80267	920.55000	0.92055	802.670	6.36		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	950.99000		0.95099	851.34000	0.85134	950.990	6.36		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	776.68000		0.77668	892.39000	0.89239	776.680	6.36		0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.48583		104.39866	6.52674	104.18118		6.75		0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	96,827.47000		96.82747	96,609.99000	96.60999	96,827.470	7.07		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	7.07		0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.54505		105.88452	6.58818	105.66390		6.42		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,538.58000		2.53858	2,420.51000	2.42051	2,538.580	6.49		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,799.40000		1.79940	1,901.95000	1.90195	1,799.400	6.49		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,567.62000		2.56762	2,448.73000	2.44873	2,567.620	6.49		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,777.68000		1.77768	1,879.41000	1.87941	1,777.680	6.49		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,596.83000		2.59683	2,477.11000	2.47711	2,596.830	6.50		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,756.17000		1.75617	1,857.07000	1.85707	1,756.170	6.50		0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.60248		103.66656	6.65000	6.65000		6.33		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	2,599.83000		2.59983	0.00000	0.00000	2,599.830	6.38		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	2,316.64000		2.31664	0.00000	0.00000	2,316.640	6.38		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	2,548.02000		2.54802	0.00000	0.00000	2,548.020	6.38		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	2,363.19000		2.36319	0.00000	0.00000	2,363.190	6.38		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	2,573.85000		2.57385	0.00000	0.00000	2,573.850	6.38		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	2,339.82000		2.33982	0.00000	0.00000	2,339.820	6.38		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.55087		101.88648	6.59464	101.61829		7.48	0.00	0	17,339.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,268.70000		1.26870	1,128.31000	1.12831	1,268.700	7.53	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	723.49000		0.72349	851.29000	0.85129	723.490	7.53	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,305.08000		1.30508	1,162.04000	1.16204	1,305.080	7.53	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	698.92000		0.69892	824.07000	0.82407	698.920	7.53	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,342.02000		1.34202	1,196.32000	1.19632	1,342.020	7.54	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	674.97000		0.67497	797.46000	0.79746	674.970	7.54	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.60342		103.21849	6.64894	102.94744		7.91	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,174.02000		94.17402	93,902.97000	93.90297	94,174.020	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			6.66245		101.29148	6.71013	101.01652		7.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,536.58000		5.53658	5,327.96000	5.32796	5,536.580	8.12	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	838.37000		0.83837	904.71000	0.90471	838.370	8.12	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	2,866.17000		2.86617	2,720.30000	2.72030	2,866.170	7.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,132.70000		2.13270	2,261.79000	2.26179	2,132.700	7.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	2,898.13000		2.89813	2,751.26000	2.75126	2,898.130	7.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,107.43000		2.10743	2,235.52000	2.23552	2,107.430	7.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	2,930.27000		2.93027	2,782.40000	2.78240	2,930.270	7.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,082.39000		2.08239	2,209.48000	2.20948	2,082.390	7.84	0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.71831		102.65129	6.75000	6.75000		7.50	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	2,948.81000		2.94881	0.00000	0.00000	2,948.810	7.50	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	2,771.50000		2.77150	0.00000	0.00000	2,771.500	7.50	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	2,978.13000		2.97813	0.00000	0.00000	2,978.130	7.50	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	2,744.95000		2.74495	0.00000	0.00000	2,744.950	7.50	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	2,920.41000		2.92041	0.00000	0.00000	2,920.410	7.50	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	2,799.01000		2.79901	0.00000	0.00000	2,799.010	7.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.26650		80.04500	8.32597	79.53871		16.64		0.00	0	9,195.00
R209	On 02/05/2013	Bond Future	7.99	Call	760.33000		0.76033	639.58000	0.63958	760.330	16.52		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,181.44000		3.18144	3,566.98000	3.56698	3,181.440	16.52		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	785.76000		0.78576	661.73000	0.66173	785.760	16.52		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,117.34000		3.11734	3,499.60000	3.49960	3,117.340	16.52		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	811.87000		0.81187	684.51000	0.68451	811.870	16.53		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,054.07000		3.05407	3,433.00000	3.43300	3,054.070	16.53		0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.33507		81.09153	8.39611	80.57904		16.90		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,142.42000		71.14242	70,629.93000	70.62993	71,142.420	17.48		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	17.48		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.41065		79.10113	8.47351	78.58132		18.67		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,862.88000		9.86288	9,464.13000	9.46413	9,862.880	19.42		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,561.90000		1.56190	1,682.96000	1.68296	1,561.900	19.42		0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,284.67000		6.28467	5,969.90000	5.96990	6,284.670	18.89		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,227.09000		3.22709	3,432.13000	3.43213	3,227.090	18.89		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,331.36000		6.33136	6,015.22000	6.01522	6,331.360	18.90		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,195.70000		3.19570	3,399.37000	3.39937	3,195.700	18.90		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,378.19000		6.37819	6,060.69000	6.06069	6,378.190	18.90		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,164.57000		3.16457	3,366.88000	3.36688	3,164.570	18.90		0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.48152		80.16301	8.55000	8.55000		18.19		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	5,690.24000		5.69024	0.00000	0.00000	5,690.240	18.23		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,132.06000		5.13206	0.00000	0.00000	5,132.060	18.23		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.56	Call	5,731.48000	5.73148	0.00000	0.00000	5,731.480	18.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,092.31000	5.09231	0.00000	0.00000	5,092.310	18.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	5,649.11000	5.64911	0.00000	0.00000	5,649.110	18.22	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,172.06000	5.17206	0.00000	0.00000	5,172.060	18.22	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.90021	164.90021	164.18901	164.18901			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,760.21000	3.76021	3,049.01000	3.04901	3,760.210		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	3,750.21000	3.75021	3,039.01000	3.03901	3,750.210		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	3,740.21000	3.74021	3,029.01000	3.02901	3,740.210		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			129.18618	129.18618	129.23367	129.23367			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,496.18000	3.49618	3,543.67000	3.54367	3,496.180		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	3,486.18000	3.48618	3,533.67000	3.53367	3,486.180		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	3,476.18000	3.47618	3,523.67000	3.52367	3,476.180		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future			136.83056	136.83056	136.86018	136.86018			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	5,740.56000	5.74056	5,770.18000	5.77018	5,740.560		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	5,730.56000	5.73056	5,760.18000	5.76018	5,730.560		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	5,720.56000	5.72056	5,750.18000	5.75018	5,720.560		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.99666	91.89713	8.06629	91.28951		14.67	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,111.75000	1.11175	916.33000	0.91633	1,111.750	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,500.65000	2.50065	2,912.85000	2.91285	2,500.650	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,145.22000	1.14522	945.27000	0.94527	1,145.220	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,444.55000	2.44455	2,852.22000	2.85222	2,444.550	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,179.34000	1.17934	974.84000	0.97484	1,179.340	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,389.22000	2.38922	2,792.34000	2.79234	2,389.220	14.61	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.06556	93.09853	8.13713	92.48357		15.30	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,483.51000	82.48351	81,868.55000	81.86855	82,483.510	15.88	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.14308	90.88644	8.21691	90.26268		16.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,612.77000	6.61277	6,222.70000	6.22270	6,612.770	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,930.99000	2.93099	3,164.68000	3.16468	2,930.990	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,662.84000	6.66284	6,271.10000	6.27110	6,662.840	16.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,901.20000	2.90120	3,133.22000	3.13322	2,901.200	16.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,713.05000	6.71305	6,319.65000	6.31965	6,713.050	16.26	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,871.67000	2.87167	3,102.03000	3.10203	2,871.670	16.26	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.21713	92.10663	8.30000	8.30000		15.53	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	5,699.61000	5.69961	0.00000	0.00000	5,699.610	15.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 06/02/2014	Bond Future	8.31	Put	4,928.48000		4.92848	0.00000	0.00000	4,928.480	15.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	5,613.60000		5.61360	0.00000	0.00000	5,613.600	15.56	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,007.72000		5.00772	0.00000	0.00000	5,007.720	15.56	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	5,656.53000		5.65653	0.00000	0.00000	5,656.530	15.56	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,967.97000		4.96797	0.00000	0.00000	4,967.970	15.56	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			8.30047		81.75312	8.35471	81.26433		17.23	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,973.50000		72.97350	72,484.71000	72.48471	72,973.500	17.96	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.96	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.36633		82.82194	8.42198	82.32730		18.02	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,374.04000		72.37404	71,879.40000	71.87940	72,374.040	18.68	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	18.68	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.49820		1.49820	1.50800	1.50800		13.56	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,129.48050		0.11295	1,221.09240	0.12211	1,129.481	13.11	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	47.48050		0.00475	41.09240	0.00411	47.481	13.11	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	1,042.08430		0.10421	1,132.02110	0.11320	1,042.084	13.09	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	60.08430		0.00601	52.02110	0.00520	60.084	13.09	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	957.22230		0.09572	1,045.18940	0.10452	957.222	13.07	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	75.22230		0.00752	65.18940	0.00652	75.222	13.07	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.51020		1.51020	1.52050	1.52050		14.06	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	682.72770		0.06827	749.63250	0.07496	682.728	13.95	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	480.72770		0.04807	444.63250	0.04446	480.728	13.95	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	635.16510		0.06352	698.68680	0.06987	635.165	14.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	533.16510		0.05332	493.68680	0.04937	533.165	14.06	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	591.96740		0.05920	652.59370	0.06526	591.967	14.21	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	589.96740		0.05900	547.59370	0.05476	589.967	14.21	0.00	0	0.00
Total for Derivatives :											1,557,282,853.54	65,611	1 789 266.00	

j-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		13.90718	99.94188	13.73963			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		27.19500	108.85858	26.87049			5,225,211,840,000.00	48,000,000	24,000,000.00
AA04	On 22/03/2017	Spot Bond			100.00011		10.05938	100.00011	9.93812			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		8.98007	111.70673	8.87243			1,787,307,680,000.00	16,000,000	58,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		7.74670	100.63261	7.64965			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		7.84634	100.64155	7.74803			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.96294	8.00000	46.91209			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		11.89624	101.73855	11.76186			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		25.03712	105.29362	24.75100			4,106,451,180.00	39,000	11,853,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		50.52630	105.62267	49.94745			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		10.58026	100.96284	10.44732			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		15.71655	111.66393	15.52513			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00003		78.92801	100.00003	77.83784			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond			215.58145		33.66804	215.58145	98.25895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On 20/09/2014	Spot Bond	134.94825		31.73576	134.94825	31.28147			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094		3.51307	269.82094	3.43160			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123		28.72145	100.53123	28.36195			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380		56.26956	100.25380	55.58975		88,724,613,000,000.00	885,000,000	295,000,000.00	
ABFN06	On 17/03/2016	Spot Bond	100.10451		14.96284	100.10451	14.78231		300,313,530,000.00	3,000,000	3,000,000.00	
ABFN07	On 17/03/2018	Spot Bond	100.10764		8.22220	100.10764	8.12299			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256		7.37197	100.11256	7.28302			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573		7.34785	100.11573	7.25918			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853		26.26680	113.03853	25.94896			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112		27.78457	102.88112	27.44108			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879		34.47771	106.71879	38.81688		1,814,219,430.00	17,000	32,000.00	
ABL11B	On 29/09/2014	Spot Bond	101.43096		37.76140	101.43096	33.17187		710,016,720,000.00	7,000,000	7,000,000.00	
ABL12B	On 08/03/2015	Spot Bond	100.69530		28.36866	100.69530	28.02459			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927		11.11015	101.53927	12.80111			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729		16.40672	101.47729	17.92567			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005		9.03336	101.61005	10.79940			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	100.00000		8.75824	100.00000	8.65267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On 19/09/2013	Spot Bond	108.48706	70.75085	108.48706	70.05918			867,896,480.00	8,000	1,098,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	79.80108	101.57306	78.67626			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	85.03185	100.00000	83.69906			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	33.70164	215.26681	98.26144			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	48.54820	133.33110	47.84853			0.00	0	1,100,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.41853	122.14204	22.12103			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.38086	113.35700	8.27553			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.39029	100.00000	5.32810			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	19.16959	123.70523	18.91630			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	19.23669	102.18114	18.99510			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.50945	99.83242	10.11947			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.27888	99.82309	10.04750			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.57849	99.81405	10.53592			648,791,325,000.00	6,500,000	650,000.00
ABLSI1	On 29/06/2019	Spot Bond	106.48741	5.92922	106.48741	5.85772			0.00	0	100,000.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	27.24396	100.00000	26.91557			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.58463	165.75435	4.50739			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	15.43704	157.68318	15.18630			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.72524	170.05600	3.66131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	172.68858	2.34989	172.68858	4.30290	0.00	0	0.00			
ABN17	On 31/03/2013	Spot Bond	215.54135	33.67232	215.54135	98.25927	0.00	0	0.00			
ABN23	On 31/03/2013	Spot Bond	215.58717	33.66743	215.58717	98.25890	0.00	0	0.00			
ABN32	On 31/03/2013	Spot Bond	100.00000	53.12503	100.00000	99.18478	0.00	0	0.00			
ABN33	On 29/01/2018	Spot Bond	71.58015	7.38133	71.58015	7.32694	0.00	0	0.00			
ABN34	On 29/01/2018	Spot Bond	71.58015	7.38133	71.58015	7.32694	0.00	0	0.00			
ABN37	On 07/07/2016	Spot Bond	84.61000	13.52713	84.61000	13.41400	0.00	0	0.00			
ABN38	On 17/08/2015	Spot Bond	92.57000	21.08650	92.57000	20.89806	0.00	0	0.00			
ABN39	On 21/09/2016	Spot Bond	100.05362	11.99771	100.05362	11.85302	0.00	0	0.00			
ABN40	On 29/09/2015	Spot Bond	95.34000	18.83709	95.34000	18.66510	0.00	0	0.00			
ABN41	On 01/10/2014	Spot Bond	100.00000	35.38893	100.00000	35.05449	0.00	0	0.00			
ABN42	On 16/11/2015	Spot Bond	94.00000	17.56382	94.00000	17.40510	0.00	0	0.00			
ABN44	On 14/12/2015	Spot Bond	94.99000	16.46529	94.99000	16.31536	0.00	0	0.00			
ABN45	On 23/02/2016	Spot Bond	89.20000	24.91769	89.20000	24.70099	0.00	0	0.00			
ABN46	On 23/03/2016	Spot Bond	90.02000	23.65111	90.02000	23.44403	0.00	0	0.00			
ABN47	On 05/04/2017	Spot Bond	101.37010	8.69411	101.37010	8.58569	0.00	0	0.00			
ABN48	On 13/04/2017	Spot Bond	101.21709	10.09349	101.21709	9.96779	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	89.83000	31.50620	89.83000	31.22542			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	24.12682	136.93312	23.78358			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	26.79720	102.86000	26.53879			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	27.22299	96.69000	26.96701			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	26.15992	96.61000	25.91407			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	25.73185	96.38000	25.49045			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.56500	99.94804	8.46181			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	20.24685	121.81240	19.98684			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	83.13947	104.20000	82.21423			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	10.66018	101.30453	10.52732			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	23.22607	93.54000	23.01286			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	22.03470	92.85000	21.83353			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.23110	103.39542	2.20556			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	1.74850	149.61017	1.72193			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.71970	196.08295	2.66912			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	18.32503	95.40000	18.15626			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	78.35413	107.27000	77.46224			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	18.17482	94.09000	18.00727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond	100.00000	9.44279	100.00000	9.36927				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.39552	100.00000	3.36290				0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	13.14536	100.00000	13.01872				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	9.98267	114.69202	9.86046				1,720,380,300.00	15,000	4,276,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	26.96684	105.76936	26.65245				3,173,080,800.00	30,000	3,883,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	10.77550	102.79126	10.65342				21,688,955,860.00	211,000	3,182,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	9.10854	101.48825	9.00752				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	15.61303	110.44192	15.42759				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	41.98932	125.04605	41.41601				925,340,770,000.00	7,400,000	3,700,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	122.43042	4.00000	122.31421				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	3.47433	274.59193	3.39282				0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	5.39885	123.88924	5.32527				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.85802	128.40915	2.81799				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	92.44382	99.53952	90.90941				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	85.08374	100.07265	84.13569				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	22.71017	100.00000	25.40913				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	84.53907	100.53957	83.29041				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	98.58783	101.66199	97.29753				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025	On 31/08/2013	Spot Bond	100.53957	84.53907	100.53957	83.29041			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	94.11543	101.42690	92.94152			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	99.49648	102.82057	98.27712			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	22.77679	111.03772	22.50511			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	23.32522	100.83941	23.03247			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	23.55683	100.86237	23.26111			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	26.83876	101.18756	26.50087			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	79.44102	100.06785	78.33710			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	79.42559	100.06721	78.32188			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	23.09356	100.81643	22.80377			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.93977	54.43317	8.88671			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	60.05958	100.61624	59.30727			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	54.98745	99.86961	66.10640			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	21.51719	100.00000	21.31385			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	18.06798	100.00000	17.89723			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	18.06798	100.00000	17.89723			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	79.63135	100.07583	78.52472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	100.07969	20.70399	100.07969	20.45425		0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	100.08857	21.44256	100.08857	21.18388		0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	100.07573	20.37472	100.07573	20.12896		0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	100.07841	20.59720	100.07841	20.34875		0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	100.07959	20.69509	100.07959	20.44545		0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	103.08180	11.17808	103.08180	11.05046		0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	103.08180	11.17808	103.08180	11.05046		0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	103.10163	11.22980	103.10163	11.10158		0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	100.07361	15.56876	100.07361	15.38096		0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	103.10163	11.22980	103.10163	11.10158		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	103.06198	11.12633	103.06198	10.99932		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	79.64238	30.85515	79.64238	30.60855		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	100.07204	27.31644	100.07204	26.98696		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	100.07100	56.28030	100.07100	55.60146		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	99.94507	15.28183	99.94507	15.09770		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	100.07100	56.28030	100.07100	55.60146		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.07684	8.21916	100.07684	8.12002		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.07933	8.06154	100.07933	7.96429		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097	On 20/12/2025	Spot Bond	100.08039	8.01888	100.08039	7.92214			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.81279	100.07826	7.71855			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	56.03023	100.06560	55.35445			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.72558	100.07361	8.62032			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	96.38317	101.31884	96.74790			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.51602	110.28658	9.39092			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.06728	56.10524	100.06728	55.42853			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	55.02014	105.71996	54.37894			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	63.20584	100.99526	62.41145			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.62583	101.18059	8.51844			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.57327	102.01291	8.46575			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.75860	100.00000	10.65692			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	63.77450	101.04786	62.98145			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.73967	100.00000	4.68717			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.93199	100.00000	4.87795			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	15.06023	72.59933	14.94804			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.31518	127.83552	2.28430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128		On 20/09/2021	Spot Bond	127.87043	2.40359	127.87043	2.37153		0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	100.07569	7.61441	100.07569	7.52257		0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	100.62321	41.17306	100.62321	40.65728		0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	100.62321	41.17306	100.62321	40.65728		0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	101.04786	63.77450	101.04786	62.98145		0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	100.51806	40.48274	100.51806	39.97608		0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	100.07299	38.70100	100.07299	38.23419		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	100.07235	38.65961	100.07235	38.19330		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.33418	7.38615	101.33418	7.29606		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.41093	13.05059	100.41093	12.89270		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.33457	7.37593	101.33457	7.28597		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	103.90444	10.89772	103.90444	10.77249		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	103.93140	10.94818	103.93140	10.82235		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.22094	27.34056	100.22094	27.01035		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.59173	11.17125	100.59173	11.03587		102,040,250,912.00	1,014,400	48,000.00
ACL144		On 20/12/2016	Spot Bond	99.93469	10.63709	99.93469	10.50894		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.07603	7.62359	100.07603	7.53163		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	100.93686	62.87677	100.93686	62.11252		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On 20/03/2014	Spot Bond	100.27790	55.93869	100.27790	55.26274			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	55.86018	100.06196	55.18646			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.78274	100.07446	10.65268			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	61.64445	100.76536	60.87126			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	26.83747	100.06587	26.51377			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	26.69947	100.06402	26.37746			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	26.96735	100.06760	26.64208			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.76288	100.07424	10.63306			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.41522	100.07047	10.28960			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	26.86183	100.06619	26.53783			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	26.95111	100.06739	26.62604			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	10.31516	102.65284	10.19969			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	19.76954	100.06844	19.53108			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	26.90241	100.06674	26.57793			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	40.11490	100.09530	39.63094			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.80885	100.18292	19.56968			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	55.93919	100.06691	55.26450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	108.26890	11.98197	108.26890	11.84039			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.52123	100.07386	9.40639			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	5.29087	103.66222	5.22840			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	26.94299	100.06728	26.61802			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	19.68054	100.06735	19.44316			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.45033	100.07626	9.33633			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.91379	100.07891	7.81833			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.40057	100.07361	7.31130			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	79.46875	100.07223	78.36440			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	38.83782	100.07839	38.36933			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	20.10681	100.07574	19.86427			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	9.95360	100.08155	9.83354			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.45033	100.07626	9.33633			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.96511	100.07944	7.86903			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.61137	100.07796	9.49545			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.52703	100.07839	7.43623			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.45634	100.07515	12.30609			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.77320	100.07965	7.67944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188	On 20/09/2020	Spot Bond	100.08103	7.90694	100.08103	7.81156			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	79.27064	100.06425	78.16911			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	79.29126	100.06489	78.18944			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	19.61730	100.06989	19.38068			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.09784	100.07148	14.91574			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.81548	100.08134	7.72120			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.81548	100.08134	7.72120			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.50715	100.08737	10.38040			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.72519	100.07679	8.61994			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.42664	100.08652	10.30086			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.45683	100.08684	10.33069			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.50715	100.08737	10.38040			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.51798	85.50175	7.44442			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	7.98175	100.08315	7.88547			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	7.98175	100.08315	7.88547			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01938	100.00000	0.01914			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01869	100.00000	0.01846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	100.00000	8.75471	100.00000	8.66839			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.11217			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	87.95181	100.00000	86.90476			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.00000	1.41393	100.00000	1.39999			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	107.39462	103.67806	105.91963			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	100.00000	1.53124	100.00000	1.51278			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.00000	86.37128	100.00000	85.38755			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.91897	100.00000	3.87014			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	28.61495	100.56844	28.25666			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	29.24600	100.63477	28.87959			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	29.66647	100.67892	29.29466			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	17.24176	101.20949	17.02705			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	18.02438	101.34649	17.79966			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	19.06591	101.52904	18.82782			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	8.80056	108.27946	8.69769		974,515,140.00	9,000	3,986,000.00	
AIR02	On 30/04/2023	Spot Bond	124.59492	14.12731	124.59492	13.94061			0.00	0	2,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	32.99613	100.00000	32.58961			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	16.18957	115.64616	15.99007		693,876,960.00	6,000	8,895,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.80220	100.00000	33.38574			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.48000	100.00000	16.29744			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	5.13007	154.79211	5.04788			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	44.40307	129.92747	43.79330		259,854,940,000.00	2,000,000	1,000,000.00	
ANG02	On 11/10/2013	Spot Bond	101.15622	98.68238	101.15622	97.35202			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	95.80052	100.00000	94.55959			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.84353	99.92565	10.68066			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	9.43388	112.23984	9.31926			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	22.43425	101.18527	22.15494			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	10.33992	101.23711	10.21113			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	54.50793	100.00000	65.68711			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.98441	100.00000	9.86003			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	19.45933	114.82122	24.98102			0.00	0	7,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.82371	99.81750	9.29050			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	80.63183	100.11329	79.49517			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	70.76758	103.73691	70.09083		1,452,316,740,000.00	14,000,000	7,000,000.00	
BAW6	On 02/10/2014	Spot Bond	99.83571	37.51123	99.83571	31.02665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	105.24488	34.09009	105.24488	38.01101				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	10.60020	111.52726	15.38178				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	62.70188	100.88946	61.91457				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	19.00052	104.32215	17.34754				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	84.39615	99.81811	98.36359				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	22.85741	102.00706	20.25499				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	22.84843	101.95171	20.24435				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.94318	99.81798	13.77355				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	18.55010	101.94160	20.16861				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.40006	104.59763	12.52062				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	17.98210	99.81335	19.68155				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	17.98210	99.81335	19.68155				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	17.98209	99.81340	16.22558				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.38075	101.35805	16.66129				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	19.11787	102.22265	17.42129				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	22.85741	102.00706	20.25499				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	15.85631	102.70168	16.81654			616,210,080,000.00	6,000,000	750,000.00	
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.64701	102.35327	11.52456				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.65661	99.82359	13.48727				299,470,770,000.00	3,000,000	1,500,000.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	12.85384	99.81671	13.48867				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	12.85384	99.81671	13.48867				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	39.08868	99.82722	32.69089				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	53.47273	99.86832	99.18584				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	21.91440	97.82330	19.17616				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	11.97931	103.70924	12.28670				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.19328	99.79214	13.53091				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.36652	100.04409	11.73348				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	2.28056	99.77076	1.80294				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.05125	92.33087	11.41913				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	77.14208	99.87024	65.81760				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	16.59674	99.83486	18.34475				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	8.81233	99.06007	10.86097				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.59814	99.81958	0.73825				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.66795	100.00000	1.64840				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.00000	1.38351	100.00000	0.95693				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond	100.00000	1.38351	100.00000	0.95693			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.00000	1.38351	100.00000	0.95693			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	100.00000	1.44115	100.00000	1.80144			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.00000	8.58993	100.00000	10.73740			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.00000	51.20000	100.00000	63.99990			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	21.70984	104.16088	20.06607			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.52436	103.97505	17.98868			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.05346	106.00425	15.31671			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.05328	99.75847	12.97618			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.24616	99.75846	0.30379			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.22344	100.00000	0.16682			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.00000	0.14165	100.00000	0.09797		5,000,000,000,000.00	50,000,000	50,000,000.00	
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.44314	100.00000	7.37280			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.78188	100.00000	18.55149			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.09363	100.00000	16.88395			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.55162	100.00000	10.42219			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.57668	100.00000	10.44748			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.75741	100.00000	12.60093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.05408	100.00000	10.91849			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	39.03395	102.32067	35.22105			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	21.85316	102.37811	21.81910			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	94.31525	100.00000	93.11224			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	89.46078	100.00000	88.37772			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	84.68677	100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.43781	169.54509	2.39681			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	11.37160	150.32167	11.22956			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	5.24797	150.48996	5.18238			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	11.31093	105.72100	11.17983			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	43.32285	101.02420	42.77822		505,121,000,000.00	5,000,000	2,500,000.00	
BD310B	On 03/07/2013	Spot Bond	101.68745	99.62480	101.68745	100.24768			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	60.63163	100.66680	59.87180			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	61.70779	100.64029	60.93466			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	99.23546	104.00756	100.30171			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	62.87983	100.90417	62.09018			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	53.10596	101.68177	106.21730			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	100.33377	7.57151	100.33377	7.47997			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	38.45610	100.06919	37.99226			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	37.42488	100.00000	36.95864			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	81.00029	100.00000	80.15300			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	5.00000	100.06712	5.00000	5.00000		1,935,000,000,000.00	387,000,000	129,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	101.11913	13.62674	101.11913	13.45718			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	13.68088	101.12772	13.51064			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.84330	101.15348	13.67099			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	14.38427	101.23934	14.20509			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	14.92462	101.32517	14.73858			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	16.43440	101.56516	16.22910			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.55573	100.00000	6.47496			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.95591	100.93890	10.81980			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.33810	100.99127	11.19718			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.50180	101.01372	11.35881			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.55635	101.02120	11.41268			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.21057	101.11093	12.05865			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.08154	101.23048	12.91860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.10308	100.00000	4.05253				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.10308	100.00000	4.05253				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.98288	100.10441	9.86243				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.53522	100.11338	10.40810				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.68584	100.11583	10.55690				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	11.56459	107.76177	11.42993				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.13767	100.12316	11.00327				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.73005	100.13609	10.60056				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.67545	100.00000	3.63115				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.67545	100.00000	3.63115				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	38.34090	110.26280	37.87863				3,528,409,600.00	32,000	3,082,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.43342	100.53667	8.32786				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	75.57477	96.69296	74.82574				0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	91.02244	100.00000	89.90148				0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	82.20721	100.00000	81.29176				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.06944	100.49749	14.88087				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.99223	100.00000	6.90513				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.34781	100.60117	7.25579			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.08916	100.49926	14.90034			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.41443	100.52855	15.22149			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.00551	100.58172	15.80509			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	18.46397	100.80214	18.23230			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.31089	101.17004	14.13075			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	85.86106	100.10916	84.89328			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	82.08755	100.17136	98.53768			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	56.40534	100.07370	55.72497			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	89.54036	100.27042	88.51119			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.03552	100.00000	8.87290			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	38.19958	112.83919	37.73041			789,874,330.00	7,000	3,389,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	20.23328	121.22515	19.97017			848,576,050.00	7,000	14,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	15.28527	101.55684	15.09434			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	42.89771	100.95576	42.35875			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	19.90561	108.79348	19.66819			23,934,565,600.00	220,000	8,393,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.83152	109.29382	11.69217			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.58860	101.38676	11.44245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	110.62195	12.60765	110.62195	12.45524				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.47917	100.52977	21.21032				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	14.98067	105.82127	14.80595			24,973,819,720.00		236,000	2,572,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.83879	100.81182	10.70278			2,742,081,504,000.00		27,200,000	13,600,000.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.83152	105.70562	11.69366				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	16.99573	100.97754	16.78216				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.26897	100.26196	10.14489			3,739,771,108,000.00		37,300,000	18,650,000.00
CCT01	On 23/06/2023	Spot Bond	123.26011	13.28144	123.26011	13.10739				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	12.91781	119.72199	12.75239			323,249,373,000.00		2,700,000	1,350,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	9.46894	123.54995	9.34596			9,451,571,175,000.00		76,500,000	1,250,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.34594	100.40002	14.17240				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	18.20474	107.22537	17.99362				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	30.66088	100.86678	30.27596				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	48.62459	102.24997	48.01354				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	30.60843	102.59156	30.22264				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	21.94773	100.41408	21.68219				0.00	0	1,000,000.00
CLN104	On 15/06/2014	Spot Bond	100.18762	42.18556	100.18762	41.67620				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108	On 20/06/2013	Spot Bond	100.07319	85.08366	100.07319	84.13561			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	53.12503	100.00000	105.38383			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	53.12503	100.00000	105.38383			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	53.12503	100.00000	105.38383			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	53.12503	100.00000	105.38383			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	85.08366	100.07319	84.13561			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	85.08366	100.07319	84.13561			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	84.52577	100.53672	83.27733			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	85.10413	100.07373	84.15585			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	84.89945	100.06833	83.95349			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	84.73570	100.06400	83.79161			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	90.79062	100.60353	89.70671			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	26.50651	101.15466	26.17291			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	82.15066	99.83222	98.54256			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	26.37728	101.14186	26.04534			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	79.43835	100.06829	78.33446			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	79.34832	100.06451	78.24572			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	27.06018	101.20948	26.71944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN135	On 22/08/2013	Spot Bond	100.61649	86.11795	100.61649	84.77389	0.00	0	0.00			
CLN136	On 22/08/2013	Spot Bond	100.58787	86.02927	100.58787	84.68691	0.00	0	0.00			
CLN138	On 31/08/2013	Spot Bond	100.59448	84.76409	100.59448	83.51155	0.00	0	0.00			
CLN140	On 20/06/2013	Spot Bond	100.07482	85.14506	100.07482	84.19632	0.00	0	0.00			
CLN141	On 20/06/2013	Spot Bond	100.07103	85.00178	100.07103	84.05467	0.00	0	0.00			
CLN143	On 20/09/2013	Spot Bond	100.07206	79.52837	100.07206	78.42320	0.00	0	0.00			
CLN145	On 20/09/2013	Spot Bond	106.64650	71.40754	106.64650	70.71862	0.00	0	0.00			
CLN147	On 19/04/2013	Spot Bond	103.71200	108.40365	103.71200	106.95415	0.00	0	0.00			
CLN149	On 20/09/2013	Spot Bond	104.51633	70.53326	104.51633	69.86181	0.00	0	0.00			
CLN152	On 20/08/2013	Spot Bond	100.85780	87.26839	100.85780	85.89507	0.00	0	0.00			
CLN154	On 20/03/2014	Spot Bond	100.09542	57.38027	100.09542	56.68801	0.00	0	0.00			
CLN156	On 20/12/2013	Spot Bond	100.79729	56.90688	100.79729	56.21605	0.00	0	0.00			
CLN157	On 20/12/2013	Spot Bond	100.79729	56.90688	100.79729	56.21605	0.00	0	0.00			
CLN158	On 19/04/2013	Spot Bond	101.28023	98.87634	101.28023	97.58346	0.00	0	0.00			
CLN159	On 14/02/2015	Spot Bond	100.83563	30.12260	100.83563	29.74455	0.00	0	0.00			
CLN162	On 20/09/2015	Spot Bond	100.00000	20.91497	100.00000	20.66285	0.00	0	0.00			
CLN163	On 20/09/2015	Spot Bond	100.00000	20.74520	100.00000	20.49514	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On 30/04/2014	Spot Bond	100.00000	47.83883	100.00000	47.24286			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.83883	100.00000	47.24286			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.83883	100.00000	47.24286			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.83883	100.00000	47.24286			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.83883	100.00000	47.24286			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.83883	100.00000	47.24286			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.70966	100.07575	15.52017			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.83883	100.00000	47.24286			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	53.19105	100.04314	99.18444			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	53.48007	100.23356	99.18290			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	53.30009	100.08420	99.18410			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	53.30721	100.05746	99.18431			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	46.72007	100.00000	46.14445			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	15.19253	100.06980	15.00929			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	14.71797	100.15069	14.54032			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	12.53136	99.78582	12.39202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On 15/06/2016	Spot Bond	100.15069	14.71797	100.15069	14.54032				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.70028	101.41261	12.54184				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	43.85522	100.22617	43.32552				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	44.90640	100.17009	44.36427				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.94169	108.36668	7.84726				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.75599	99.52839	15.56053				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.07029	108.34841	3.03277				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	14.11782	102.60151	13.95985				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	45.10711	100.25498	44.56215				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.71797	100.15069	14.54032				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.71797	100.15069	14.54032			1,001,506,900,000.00	10,000,000	5,000,000.00	
CLN198	On 13/09/2021	Spot Bond	107.96614	3.49496	107.96614	3.45282				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.35246	107.75628	8.25186				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.17859	100.11142	14.00751				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	85.56667	100.08593	84.61316				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	57.83538	100.10498	57.13757				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	29.66972	101.25895	30.81238				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN214	On 12/10/2014	Spot Bond	101.27689	29.72803	101.27689	30.89156				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	16.43573	105.79026	16.24513				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	36.77993	101.32709	30.23994				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	29.83561	101.30689	31.01602				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.99253	101.18509	11.84323				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.99058	101.19643	11.84128				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	16.45248	105.99233	16.26139				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	16.45248	105.99233	16.26139				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	42.07137	107.65143	41.52995				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	42.30018	110.88445	41.74140				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	14.86982	104.90153	14.69856				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.06077	100.07790	10.92736				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	11.91487	100.08711	11.77113				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	85.77048	100.16277	84.80112				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	85.78699	100.16385	84.81744				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	30.90768	101.18605	30.52287				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	30.90768	101.18605	30.52287				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	45.25101	100.17539	44.70470				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN234	On 19/04/2013	Spot Bond	101.40617	99.20502	101.40617	97.90632				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	99.20502	101.40617	97.90632				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.45473	100.16285	15.26816				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.98051	100.71861	10.84285				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.17497	100.07925	11.04018				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	28.56723	100.51081	28.20972				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	11.25616	100.54638	11.11524				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	10.55052	103.07581	10.43007				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	10.55052	103.07581	10.43007				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	28.49539	100.51075	28.13878				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	28.51213	100.51227	28.15531				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.92731	99.62826	15.72956				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.61758	100.86363	15.42151				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	27.18675	100.17567	26.85852				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.32672	100.84631	15.13435				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	26.52760	99.94994	26.20799				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	26.52760	99.94994	26.20799				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond	99.94994	26.52760	99.94994	26.20799			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	26.52760	99.94994	26.20799			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	26.52760	99.94994	26.20799			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	26.67280	99.94850	26.35144			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.38343	99.94597	10.25833			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.38343	99.94597	10.25833			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.38343	99.94597	10.25833			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.38343	99.94597	10.25833			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.38343	99.94597	10.25833			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.43259	99.94556	10.30690			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	9.34648	110.57517	9.23537			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	39.91470	100.09271	39.43316			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	41.03415	100.59304	40.52025			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	68.79012	99.85267	98.65061			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	56.43923	100.09928	55.75831			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	56.43923	100.09928	55.75831			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.42660	101.01926	10.29553			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.01071	100.09028	10.87788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN270	On 24/02/2017	Spot Bond	100.79299	14.84315	100.79299	14.65692			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.51997	100.10632	12.36891			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.29925	100.07520	9.18709			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.24892	100.07467	9.13736			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.29970	100.07203	9.18753			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.55087	100.58176	9.43128			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.06737	100.62464	10.92874			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.03953	100.62450	10.90123			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.27957	100.07182	9.16764			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	22.42023	100.10367	22.14972			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.61356	100.32695	9.49734		20,065,390,000,000.00	200,000,000	100,000,000.00	
CLN281	On 21/06/2015	Spot Bond	100.05044	19.57529	100.05044	19.33922			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	19.27692	99.94992	19.04465			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	19.79515	100.07255	19.55638			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.20515	100.08473	10.08204			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.20515	100.08473	10.08204			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.20515	100.08473	10.08204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond	100.08473	10.20515	100.08473	10.08204			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	10.14294	100.79550	10.01569			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.76759	100.46527	9.64807			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.32866	99.93367	10.20423			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.32866	99.93367	10.20423			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.22906	99.93449	10.10583			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.11937	99.84728	10.51145			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.22906	99.93449	10.10583			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.19281	99.84633	10.58608			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.48244	100.08705	1.46456			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.11937	99.84728	10.51145			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.14337	99.84728	10.53751			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.19281	99.84633	10.58608			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.51476	100.00000	5.44828			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.61647	100.00000	5.54878			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.48251	100.08579	1.46463			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.48732	100.00000	1.46939			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.48732	100.00000	1.46939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN305	On 20/12/2017	Spot Bond	100.00000	1.48732	100.00000	1.46939				0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	95.80052	100.00000	94.55959				0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	78.49462	100.00000	77.65957				0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	95.80052	100.00000	94.55959				0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	78.49462	100.00000	77.65957				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.41393	100.00000	1.39999				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.41393	100.00000	1.39999				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	1.41393	100.00000	1.39999				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01830	100.00000	0.01802				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.54000	102.88471	9.54000	102.65815				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000	101.87010	10.07000	101.77874				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.00000	2.18663	100.00000	2.55610				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.00000	0.01482	100.00000	0.01468				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.00000	0.01790	100.00000	0.01758				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	100.00000	2.50425	100.00000	2.43860				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.00000	1.01221	100.00000	0.98895				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.81000	101.79055	8.81000	101.33450				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	100.00000	8.70479	100.00000	8.58993		4,000,000,000,000.00	40,000,000	40,000,000.00	
CLN39	On 07/02/2016	Spot Bond	100.00000	21.93196	100.00000	21.68768		0.00	0	0.00	
CLN40	On 07/02/2016	Spot Bond	100.00000	21.93196	100.00000	21.68768		0.00	0	0.00	
CLN42	On 18/04/2028	Spot Bond	35.42491	0.73978	35.42491	0.73647		0.00	0	0.00	
CLN44	On 31/03/2013	Spot Bond	156.72722	40.09317	156.72722	98.72822		0.00	0	0.00	
CLN49	On 31/03/2013	Spot Bond	156.52494	62.63475	156.52494	154.50499		0.00	0	0.00	
CLN52	On 30/04/2013	Spot Bond	100.90305	95.59589	100.90305	94.38500		0.00	0	0.00	
CLN54	On 30/04/2013	Spot Bond	100.90305	95.59589	100.90305	94.38500		0.00	0	0.00	
CLN55	On 18/04/2028	Spot Bond	164.96027	5.81995	164.96027	5.70937		0.00	0	0.00	
CLN56	On 30/04/2013	Spot Bond	98.96405	100.78839	98.96405	99.53424		0.00	0	0.00	
CLN57	On 30/04/2013	Spot Bond	98.95402	100.80769	98.95402	99.55342		0.00	0	0.00	
CLN61	On 02/03/2028	Spot Bond	100.00000	13.86979	100.00000	13.70260		0.00	0	0.00	
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00056	100.00000	0.00055		0.00	0	0.00	
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00056	100.00000	0.00055		0.00	0	0.00	
CLN78	On 19/04/2013	Spot Bond	102.57148	104.56463	102.57148	103.18095		0.00	0	0.00	
CLN81	On 18/04/2028	Spot Bond	127.81539	9.97029	127.81539	9.83586		0.00	0	0.00	
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00010	150.32167	0.00010		0.00	0	0.00	
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00011	150.48996	0.00011		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	80.28000	22.24121	80.28000	22.06238			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	22.29436	80.11138	22.11538			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.96875	101.51920	12.62087			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.96875	101.51920	12.62087			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	13.09399	100.07895	12.93603			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.65363	100.07296	10.52513			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.55143	100.07419	9.43622			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	97.07989	101.51807	97.70558		771,537,332,000.00	7,600,000	3,800,000.00	
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.65164	100.07839	9.53522		1,521,191,528,000.00	15,200,000	7,600,000.00	
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.68537	101.17107	10.55235			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	1.41393	100.00000	1.39999			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	15.22317	112.14249	15.04014			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	102.75603	102.77374	101.41858			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	12.44800	104.83082	12.30471			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	123.34967	13.51568	123.34967	13.33846			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	21.56710	109.68398	21.30958		2,851,783,480,000.00	26,000,000	13,000,000.00	
COJ07	On 23/03/2021	Spot Bond	116.79754	9.52253	116.79754	9.40425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	100.46415	28.33008	100.46415	27.97960				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.94364	100.49279	10.80670				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	28.24185	100.39083	27.90023				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	21.84469	100.94063	21.57028				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	90.79602	100.00000	89.68059				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	86.69834	100.00000	85.68075				0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.00000	83.52403	100.00000	82.57919				0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.00000	76.51992	100.00000	75.72614				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	52.79250	100.00000	98.64865				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	99.72343	101.22658	98.36324				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	16.36735	100.00000	16.16570				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	100.04916	6.86000	98.83866				0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	95.54760	100.00000	94.34423				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	45.77103	102.15380	47.56489				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	24.41309	102.26580	26.59790				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	66.57827	102.03232	67.98866				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	73.95590	105.76710	73.20902				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	19.44133	127.91650	19.17904				0.00	0	112,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	116.63462	9.46209	116.63462	9.34277		16,366,767,514,192.90	140,325,124	95,108,000.00	
DV23	On 27/02/2023	Spot Bond	119.62218	9.13772	119.62218	9.02014		41,235,394,221,602.90	344,713,616	218,420,872.00	
E170	On 01/08/2020	Spot Bond	146.45461	11.08806	146.45461	10.92104		6,736,912,060,000.00	46,000,000	23,141,000.00	
EDC01	On 04/04/2016	Spot Bond	104.01633	16.40605	104.01633	16.19672		0.00	0	0.00	
EFC01	On 31/08/2014	Spot Bond	100.57434	35.30995	100.57434	34.88214		0.00	0	0.00	
EFC02	On 31/08/2015	Spot Bond	100.62205	14.38484	100.62205	14.21048		0.00	0	0.00	
EFC03	On 31/08/2016	Spot Bond	100.65378	5.85811	100.65378	5.78708		0.00	0	0.00	
EFC04	On 31/08/2017	Spot Bond	100.68546	2.38446	100.68546	2.35554		0.00	0	0.00	
EL15	On 29/06/2015	Spot Bond	128.03785	13.64772	128.03785	13.46346		512,151,400,000.00	4,000,000	20,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.61000	119.34200	1.64500	118.74340		0.00	0	15,000,000.00	
EL29	On 19/11/2029	Spot Bond	104.49020	2.53486	104.49020	2.50458		0.00	0	0.00	
EMM01	On 28/07/2020	Spot Bond	117.22671	10.71001	117.22671	10.57440		0.00	0	0.00	
EMM02	On 11/03/2021	Spot Bond	117.96601	9.66302	117.96601	9.54205		0.00	0	0.00	
EMM03	On 04/05/2024	Spot Bond	108.44717	13.24446	108.44717	13.08690		0.00	0	0.00	
EPF001	On 19/08/2015	Spot Bond	100.61804	20.96806	100.61804	20.70541		0.00	0	0.00	
EPFC02	On 07/11/2013	Spot Bond	100.74391	61.63912	100.74391	60.86615		0.00	0	0.00	
EPFC04	On 21/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.11217		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000	34.56401	100.00000	34.14737			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	56.60112	100.00000	55.89599			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	96.62669	100.00000	95.39735			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	91.87667	100.00000	90.76436			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	83.71560	100.00000	82.76644			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	32.24483	124.62183	31.80338			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	28.16550	105.65441	27.83742			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	20.92878	106.40064	20.66221		287,281,728,000.00	2,700,000	1,350,000.00	
EQS05	On 25/04/2017	Spot Bond	101.27791	11.44315	101.27791	11.30057			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	29.86458	100.72291	29.49014			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	41.56326	100.66122	41.04242			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.58734	100.64003	7.49228			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	42.13555	100.73714	41.60719			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	8.41471	100.71039	8.30921			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	87.25276	100.58516	85.86976			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	41.16962	100.60896	40.65395			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	21.16746	100.62801	20.90228			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	87.26095	100.58802	85.87778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.97995	100.58833	6.89254				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	7.31133	100.61654	7.21974				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.43107	107.62781	19.20382			1,293,363,392,770.00	12,017,000	6,017,000.00	
ES18	On 20/04/2018	Spot Bond	115.04070	13.04383	115.04070	12.88202			71,919,461,665,518.30	625,165,369	183,703,000.00	
ES23	On 25/01/2023	Spot Bond	123.79417	9.66220	123.79417	9.53445			10,067,618,315,744.90	81,325,464	43,258,488.00	
ES26	On 02/04/2026	Spot Bond	101.89369	7.70618	101.89369	7.61950			2,576,232,066,032.01	25,283,529	16,351,843.00	
ES33	On 15/09/2033	Spot Bond	8.78000	88.29612	8.83500	87.72500			7,412,298,652,020.00	844,225,359	648,723,453.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	21.00911	100.52379	20.74616				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	64.67569	101.23849	65.31496				0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.00000	83.71560	100.00000	82.76644				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.86622	100.00000	11.71839				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.54741	100.00000	11.40355				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	88.00203	100.72700	86.59656				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	88.07049	100.75346	86.66363				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	88.28958	100.83807	86.87822				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	88.41280	100.88562	86.99891				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	35.22772	106.83968	34.82037			3,098,350,720.00	29,000	14,370,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	102.29365	11.28698	102.29365	11.15961			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.58983	100.22508	11.44985			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.37182	100.22502	8.27070			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	12.01635	101.16350	11.86677			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	8.39208	101.09860	8.28993		202,197,200,000.00	2,000,000	1,000,000.00	
FRBC21	On 21/12/2018	Spot Bond	109.77327	14.56644	109.77327	14.39240			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.11732	98.22086	9.00917			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	63.15686	100.00000	62.42809			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	33.65459	215.70757	98.25795			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	81.37954	105.50847	80.46914			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.91294	127.58470	2.87234			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.48205	273.62971	3.40054			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	1.74412	149.98730	1.71757			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.68817	199.45863	2.63756			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	20.40661	121.07209	20.14581			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.89809	100.00000	25.61431			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.89809	100.00000	25.61431			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.90217	52.69690	3.87961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.62316	33.20196	33.20196	3.60896			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.89990	31.98407	31.98407	3.88511			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	81.62856	100.00000	100.00000	65.30739			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	47.72035	100.55103	100.55103	47.18935			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	96.35959	101.09338	101.09338	95.13381			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.17204	100.83125	100.83125	14.98162			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	58.98041	100.12935	100.12935	58.26863			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	56.63034	100.07866	100.07866	55.94724			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.84033	100.80714	100.80714	14.65412			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.84033	100.80714	100.80714	14.65412			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.05525	100.52930	100.52930	9.93347			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.64333	100.79281	100.79281	14.45961			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.01079	100.08975	100.08975	10.87796			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	89.89454	100.50743	100.50743	88.82985			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.14040	100.15766	100.15766	14.95764			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.70242	100.07580	100.07580	9.58539			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.52774	100.08460	100.08460	10.40074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC114	On 20/06/2014	Spot Bond	100.10209	40.38987	100.10209	39.90256			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.91593	98.00000	9.79118			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.61959	100.00000	9.49621			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	14.99304	100.15523	14.81206			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.50715	100.08737	10.38040			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.41901	100.10732	12.26917			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.27411	100.11620	13.11394			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.07438	100.08283	9.95286			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	10.91387	102.36455	10.77954			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.47102	100.12857	14.29638			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.35619	100.08579	10.23126			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	8.12951	100.00000	8.02524			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.87571	100.10168	11.73243			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.79716	100.12161	13.63066			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.92983	100.09179	10.79798			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.53360	100.09811	11.39445			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.20370	100.11547	13.04437			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.38883	100.10701	12.23935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC132	On 20/09/2017	Spot Bond	100.12057	13.69658	100.12057	13.53130			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.42073	100.12805	14.24670			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.17352	100.11516	13.01455			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.82142	100.11151	12.66672			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.68453	100.09968	11.54357			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.50341	100.09779	11.36463			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.95809	100.12327	13.78965			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.80722	100.12172	13.64060			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.39481	100.11745	13.23319			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.97820	100.12348	13.80952			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.13731	100.10439	11.99087			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.97009	100.09221	10.83774			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.52079	100.07700	9.40594			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.55147	100.12940	14.37586			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	39.74149	100.09221	39.26204			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	22.50935	100.10419	22.23777			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.90922	100.72629	13.73483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond	100.09926	22.09119	100.09926	21.82467			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.32600	100.08547	10.20144			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	2.20657	98.00000	2.17881			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.65904	100.08652	9.54253			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	8.85716	100.07817	8.75031			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.13123	100.08103	9.02108			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	11.82051	100.10890	11.67788			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	75.57890	100.20368	64.48800			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	38.72654	100.21459	38.25883			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	77.02120	100.20368	65.71865			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	38.63833	100.19795	38.17176			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.48287	100.07944	1.46498			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.60744	100.38297	0.60009			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	1.41393	100.00000	1.39999			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	80.52516	100.00000	63.28991			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	80.52516	100.00000	63.28991			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	1.41393	100.00000	1.39999			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.00000	1.48732	100.00000	1.46939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On 03/06/2014	Spot Bond	100.57737	48.17031	100.57737	47.63420				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	44.69603	101.33365	44.13882				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	20.95316	100.08266	20.70040				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.32090	100.08218	16.12403				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	64.60250	101.28616	63.79747				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.33934	98.45245	10.21643				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	98.79125	101.29693	97.03054				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	38.42500	100.06887	37.96154				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.81387	101.11641	10.67932				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.96774	115.36587	5.89314				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.54129	100.08387	13.37795				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.62880	100.08483	13.46440				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.57191	115.54905	4.51469				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	32.79751	113.64754	32.45820				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	4.19463	115.36587	4.14219				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.08763	117.71276	6.01029				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.78079	118.00209	10.66630				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	101.27177	11.94817	101.27177	11.79930			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.04829	100.00000	17.83074			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.72305	100.20020	17.50904			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.14224	100.17418	15.94735			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.32880	4.73000	109.21432			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.33865	100.17741	16.14139			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.51457	100.07144	10.38775			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.60711	100.08326	11.46709			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	30.39215	100.11237	30.02543			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.07673	100.09907	12.91896			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.69943	100.09502	12.54622			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.33894	100.08049	11.20216			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.35649	100.16123	15.17112			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.32901	100.08038	11.19235			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	29.84904	97.80179	29.49630			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.85743	100.16949	15.66599			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.25495	100.83728	15.06348			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	91.59108	99.94942	90.07534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A2	On 02/08/2013	Spot Bond	101.49845	92.77917	101.49845	91.22278				0.00	0	4,500,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	91.67518	99.46188	90.16460				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	92.63486	103.49133	91.05402				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	91.93565	97.69123	90.44468				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	91.66973	100.87998	90.14022				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	91.97031	101.02852	90.43379				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	92.33949	101.21079	90.79434				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	92.57124	101.32512	91.02068				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	19.09821	144.28965	18.81076				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	83.74089	100.90946	82.50400				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	43.78662	103.60434	43.22990				0.00	0	650,000.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	21.25711	101.69223	22.49431				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	16.83799	103.43851	16.62421				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.76408	102.25429	10.25017				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.54767	101.76484	8.43952				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	8.39656	100.00000	15.20011				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.58198	261.70847	3.50059				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	273.38978	3.48398	273.38978	3.40247			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.62604	256.75899	3.54469			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.63555	123.65104	2.60074			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.99857	101.04016	7.89910			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.92221	123.78317	2.88241			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	14.42251	101.29456	14.24277			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.62037	101.45459	12.17467			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	92.12593	101.10626	90.58576			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.86843	100.92257	7.76960			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	55.95493	100.00005	55.28045			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.49853	98.38735	2.47008			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	52.24643	101.21006	99.44849			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	89.42266	100.42877	88.36175			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.86215	100.00000	0.85141			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.15220	104.97509	11.99926			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	87.41839	100.28475	86.40651			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	86.62897	100.19981	85.63614			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.54895	100.80772	7.45424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	16.11784	101.07593	15.92169				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.39434	100.44759	8.29275				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	38.46124	100.17395	37.99691				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.58477	100.76967	14.40775				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	43.34899	100.98200	42.81025				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	89.63727	100.85889	88.17130				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	14.78129	102.64440	14.59490			102,644,400,000.00	1,000,000	1,000,000.00	
FRS80	On 24/10/2013	Spot Bond	100.85054	63.30122	100.85054	62.51542				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	3.06912	108.09035	3.03167				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	11.16936	101.11747	11.02882				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	56.49824	100.16642	55.81620				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	35.92931	107.16699	35.51282			3,108,700,045,920.00	29,008,000	80,018,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	25.46341	108.33117	25.16565			652,911,961,590.00	6,027,000	1,375,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	12.57225	107.16932	12.42651				0.00	0	7,000,000.00
FRX17	On 15/09/2017	Spot Bond	109.08100	10.04508	109.08100	9.92696				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	14.61613	117.62764	14.43157				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	11.80138	108.91524	11.66049			25,703,996,640.00	236,000	1,472,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	118.59653	12.10448	118.59653	11.95063			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	9.56276	109.40010	9.44819			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.92973	86.57971	12.80259			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.48484	100.55204	16.28516			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	17.67304	101.32185	17.45274			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	21.60790	101.40666	22.99441			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	11.47398	107.64302	15.92702			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	92.87532	100.00000	91.70854		1,500,000,000,000.00	15,000,000	5,000,000.00	
GPT23	On 28/05/2013	Spot Bond	100.00000	86.69834	100.00000	85.68075			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	89.02439	100.00000	87.95181			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	82.39278	100.00000	81.47321			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.04386			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	93.83033	100.00000	92.63959			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99837	100.00000	99.99803			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	97.33333	100.00000	96.05263			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	96.05263	100.00000	94.80519			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	92.40506	100.00000	91.25000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD186	On 08/05/2013	Spot Bond	100.00000	91.02244	100.00000	89.90148				0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	100.00000	99.99932	100.00000	99.99898				0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	99.99898	100.00000	99.99864				0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99796	100.00000	99.99762				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99755	100.00000	99.99721				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.68536	101.20169	8.57720				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.79200	101.57032	10.65718				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.82520	100.58455	8.71590				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.99726	100.59878	8.88582				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	9.32979	100.62628	9.21421				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.45122	100.00000	2.41977				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.74240	100.66039	9.62166				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	10.31510	100.70773	10.18723				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	27.80999	100.25900	27.47398				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.82539	101.08226	12.66407				0.00	0	300,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	17.30562	101.25499	17.09003				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	100.11004	12.26108	100.11004	12.11315			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	30.21242	101.64234	29.83477			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.37945	100.23736	8.27822			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.53115	99.99999	12.38009			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	22.45192	101.18024	22.17240			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.13362	100.20054	9.02333			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	96.05263	100.00000	94.80519			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/04/2013	Spot Bond	101.50868	98.20983	101.50868	96.92294			0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.50868	98.20983	101.50868	96.92294			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00087	100.00000	50.00081			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	85.10751	100.00000	84.21726			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	96.05749	101.18125	94.39472			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	22.70433	101.21718	22.42157			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	23.05349	107.10005	22.75163			0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.59173	98.34943	101.59173	97.05971			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	96.13327	101.22625	94.46851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	101.28016	23.04626	101.28016	22.75909				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	20.83368	117.06290	20.53867				0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.69896	98.52997	101.69896	97.23659				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	96.26967	101.30724	94.60132				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	23.48555	101.36111	23.19270				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	21.77606	114.94363	21.47262				0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	102.07916	99.16961	102.07916	97.86326				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	96.45152	101.41519	94.77837				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	24.02196	101.46001	23.72216				0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	102.24978	99.54963	102.24978	98.23620				0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.77072	100.48090	102.77072	99.14882				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	9.57638	120.49879	9.45245			353,663,948,650.00		2,935,000	31,945,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.43987	278.97229	3.35831			11,995,808,470,000.00		43,000,000	99,500,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.43606	279.46415	3.35450				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.76456	109.78196	9.64725			1,099,136,983,520.00		10,012,000	29,767,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.74088	110.08516	9.62359				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.09000	114.07082	1.09000	114.00745			736,616,550,000.00		675,795,000	553,293,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	1.85000	111.90217	1.86500	111.50718			599,873,600,000.00	324,256,000	410,660,000.00
I2050	On 31/12/2050	Spot Bond	2.02000	116.91402	2.02000	116.83417			568,862,302,020.00	281,615,001	493,054,001.00
IBC01	On 16/03/2015	Spot Bond	94.50000	27.26574	94.50000	27.01839			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	26.08763	111.10415	25.77630			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	27.34136	101.98179	27.00598			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	19.44569	100.56090	19.21011			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	83.41954	99.93156	82.50736			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	57.25036	100.23834	56.55879			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	56.61428	100.38793	55.92949			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	49.76342	104.99431	49.19604			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	15.85347	110.23108	15.66546			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	10.14680	114.54738	10.02271			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	49.89766	103.99743	49.32698			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.66259	101.06758	43.11954			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	40.92317	100.58995	40.41067			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	33.50596	111.22906	33.08572			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	13.46140	108.02289	13.30177			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	29.53421	100.81617	29.16360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	100.86946	11.14655	100.86946	11.00662			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.95834	123.12082	3.90624			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.55957	127.68743	2.52490			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	25.97371	99.85267	21.76809			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.88142	99.84531	9.10833			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	9.25883	108.72274	9.14906			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	19.64622	100.33316	19.40870			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.10184	100.11008	8.99202			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	15.82215	100.65809	15.62389			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	10.63566	102.66026	10.51529			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	9.03721	99.50921	8.93696		1,592,147,360.00	16,000	37,000.00	
IBL48	On 19/03/2016	Spot Bond	100.00000	8.88663	100.00000	8.77951		1,700,000,000,000.00	17,000,000	8,500,000.00	
IBL49	On 02/04/2018	Spot Bond	4.00000	100.00000	4.00000	4.00000			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	98.96766	100.00000	97.75185			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00162	100.00000	0.00161			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	25.03266	100.89947	24.75333			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	25.03266	100.89947	24.75333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.67825	101.97863	9.56871	0.00	0	0.00			
IDCP04	On 19/10/2017	Spot Bond	100.89947	9.49285	100.89947	9.38693	0.00	0	0.00			
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.20469	4.00000	100.15078	0.00	0	0.00			
IDW001	On 30/06/2016	Spot Bond	100.90751	13.83566	100.90751	14.88970	0.00	0	0.00			
IDW002	On 30/06/2016	Spot Bond	100.84756	13.63143	100.84756	14.69226	0.00	0	0.00			
IDW003	On 30/06/2016	Spot Bond	99.83295	13.84617	99.83295	14.92491	0.00	0	0.00			
IFM01	On 31/03/2016	Spot Bond	114.58662	16.87476	114.58662	22.87005	0.00	0	0.00			
IHL01	On 29/12/2014	Spot Bond	99.86601	27.06562	99.86601	31.58722	0.00	0	0.00			
IHL02	On 29/12/2014	Spot Bond	99.86601	27.06562	99.86601	31.58722	0.00	0	0.00			
IHL03	On 17/05/2017	Spot Bond	100.72296	10.68300	100.72296	10.54906	0.00	0	0.00			
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.63693	100.00000	7.54488	0.00	0	0.00			
IN01E	On 23/07/2013	Spot Bond	101.81841	94.40890	101.81841	92.78774	0.00	0	0.00			
IN02E	On 06/08/2013	Spot Bond	101.39919	90.23407	101.39919	88.74169	0.00	0	0.00			
IN03E	On 13/08/2013	Spot Bond	101.19088	88.18288	101.19088	86.75992	0.00	0	0.00			
IN04	On 15/03/2015	Spot Bond	103.56174	26.89247	103.56174	26.58927	0.00	0	0.00			
IN04E	On 27/08/2013	Spot Bond	100.41740	84.42293	100.41740	83.12766	0.00	0	0.00			
IN05E	On 14/11/2013	Spot Bond	100.58388	60.49674	100.58388	59.73917	0.00	0	0.00			
IN06E	On 10/03/2014	Spot Bond	100.00000	56.89646	100.00000	56.20313	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On 16/05/2013	Spot Bond	101.41671	97.12581	101.41671	95.93816			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	18.77491	101.24311	18.53843			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	94.07216	100.00000	92.87532			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	82.20721	100.00000	81.29176			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	72.13439	100.00000	71.42857			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	50.00008	100.00000	50.00002			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	50.00000	100.00000	98.64865			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	98.11828	100.00000	96.81698			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	96.30607	100.00000	95.05208		200,000,000,000.00	2,000,000	1,000,000.00	
IND317	On 23/04/2013	Spot Bond	100,000.00000	1.70840	100,000.00000	1.38441		600,000,000,000,000.00	6,000,000	3,000,000.00	
IND318	On 30/04/2013	Spot Bond	100.00000	92.87532	100.00000	91.70854			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	91.25000	100.00000	90.12346		300,000,000,000.00	3,000,000	1,000,000.00	
IND320	On 14/05/2013	Spot Bond	100.00000	89.68059	100.00000	88.59223		2,400,000,000,000.00	24,000,000	12,000,000.00	
IND321	On 21/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.11217			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000	86.69834	100.00000	85.68075			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	100.00000	85.28037	100.00000	84.29561			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	100.00000	83.90805	100.00000	82.95455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND325	On 18/06/2013	Spot Bond	100.00000	82.57919	100.00000	81.65548		2,300,000,000,000.00	23,000,000	23,000,000.00	
IND326	On 02/05/2013	Spot Bond	100.00000	92.40506	100.00000	91.25000		0.00	0	0.00	
IND327	On 03/05/2013	Spot Bond	100.00000	92.17172	100.00000	91.02244		0.00	0	0.00	
IND328	On 04/05/2013	Spot Bond	100.00000	91.93955	100.00000	90.79602		0.00	0	0.00	
IND329	On 05/05/2013	Spot Bond	100.00000	91.70854	100.00000	90.57072		0.00	0	0.00	
IND330	On 06/05/2013	Spot Bond	100.00000	91.47870	100.00000	90.34653		0.00	0	0.00	
IND331	On 07/05/2013	Spot Bond	100.00000	91.25000	100.00000	90.12346		0.00	0	0.00	
IND332	On 08/05/2013	Spot Bond	100.00000	91.02244	100.00000	89.90148		0.00	0	0.00	
IND333	On 09/05/2013	Spot Bond	100.00000	90.79602	100.00000	89.68059		0.00	0	0.00	
IND334	On 20/08/2013	Spot Bond	100.00000	72.27723	100.00000	71.56863		0.00	0	0.00	
IND335	On 27/08/2013	Spot Bond	100.00000	71.28906	100.00000	70.59961		0.00	0	0.00	
IND336	On 03/09/2013	Spot Bond	100.00000	70.32755	100.00000	69.65649		0.00	0	0.00	
IND337	On 10/09/2013	Spot Bond	100.00000	69.39163	100.00000	68.73823		0.00	0	0.00	
IND338	On 17/09/2013	Spot Bond	100.00000	68.48030	100.00000	67.84387		0.00	0	0.00	
IND339	On 25/09/2013	Spot Bond	100.00000	67.46765	100.00000	66.84982		0.00	0	0.00	
IND340	On 01/10/2013	Spot Bond	100.00000	66.72761	100.00000	70.10898		0.00	0	0.00	
IND341	On 08/10/2013	Spot Bond	100.00000	69.84321	100.00000	69.18318		0.00	0	0.00	
IND342	On 15/10/2013	Spot Bond	100.00000	68.92091	100.00000	68.26959		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND343	On 22/10/2013	Spot Bond	100.00000	68.01079	100.00000	67.36808	0.00	0	0.00			
IND344	On 29/10/2013	Spot Bond	100.00000	67.11269	100.00000	66.47846	0.00	0	0.00			
IND345	On 05/11/2013	Spot Bond	100.00000	66.22645	100.00000	65.60060	0.00	0	0.00			
IND346	On 12/11/2013	Spot Bond	100.00000	65.35191	100.00000	64.73432	0.00	0	0.00			
IND347	On 19/11/2013	Spot Bond	100.00000	64.48892	100.00000	63.87949	0.00	0	0.00			
IND348	On 26/11/2013	Spot Bond	100.00000	63.63733	100.00000	63.03594	0.00	0	0.00			
IND349	On 03/12/2013	Spot Bond	100.00000	62.79698	100.00000	62.20354	0.00	0	0.00			
IND350	On 10/12/2013	Spot Bond	100.00000	61.96773	100.00000	61.38212	0.00	0	0.00			
IND351	On 17/12/2013	Spot Bond	100.00000	61.14943	100.00000	60.57155	0.00	0	0.00			
INF001	On 30/07/2013	Spot Bond	100.81810	91.82221	100.81810	90.28587	0.00	0	0.00			
INF073	On 30/07/2013	Spot Bond	100.00000	91.05431	100.00000	89.62264	0.00	0	0.00			
ING100	On 19/05/2013	Spot Bond	100.70818	91.81059	100.70818	90.70293	0.00	0	0.00			
ING114	On 31/12/2015	Spot Bond	101.98370	15.83944	101.98370	19.62972	0.00	0	0.00			
ING115	On 31/03/2016	Spot Bond	106.31357	18.07959	106.31357	19.45744	0.00	0	0.00			
ING116	On 31/03/2016	Spot Bond	104.39662	17.60996	104.39662	18.68227	0.00	0	0.00			
ING132	On 22/12/2018	Spot Bond	99.99991	8.49331	99.99991	8.39094	0.00	0	0.00			
ING135	On 10/12/2014	Spot Bond	100.36848	30.09047	100.36848	29.72656	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138		On 22/03/2017	Spot Bond		100.00021	11.09981	100.00021	10.96601		0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	99.98243	6.50000	103.14120		0.00	0	0.00
ING154		On 03/04/2013	Spot Bond		101.36114	99.72307	101.36114	101.37046		0.00	0	0.00
ING157		On 12/04/2013	Spot Bond		101.10456	100.01023	101.10456	98.68035		0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		100.08473	11.45760	100.08473	11.31938		0.00	0	0.00
ING167		On 30/09/2014	Spot Bond		101.44140	36.70281	101.44140	30.16599		0.00	0	0.00
ING169		On 07/06/2013	Spot Bond		100.25042	86.97172	100.25042	85.97225		0.00	0	0.00
ING174		On 28/05/2013	Spot Bond		100.38408	89.01323	100.38408	87.96503		0.00	0	0.00
ING175		On 28/08/2013	Spot Bond		100.38408	84.15642	100.38408	82.86954		0.00	0	0.00
ING177		On 28/02/2015	Spot Bond		100.00000	22.78048	100.00000	22.49668		0.00	0	0.00
ING178		On 28/08/2015	Spot Bond		100.00000	14.57951	100.00000	14.39788		0.00	0	0.00
ING183		On 11/06/2013	Spot Bond		100.27920	86.14535	100.27920	85.16416		0.00	0	0.00
ING185		On 18/06/2013	Spot Bond		100.08647	82.56675	100.08647	81.64253		0.00	0	0.00
ING187		On 01/07/2013	Spot Bond		100.00000	81.68379	100.00000	98.52399		0.00	0	0.00
ING188		On 01/07/2013	Spot Bond		100.00000	81.67203	100.00000	98.20628		0.00	0	0.00
ING190		On 24/04/2013	Spot Bond		100.00000	96.82922	100.00000	95.59415		0.00	0	0.00
ING192		On 18/02/2014	Spot Bond		100.00000	56.95377	100.00000	56.23623		0.00	0	0.00
ING193		On 18/02/2014	Spot Bond		100.00000	56.95377	100.00000	56.23623		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING194	On 11/02/2014	Spot Bond	100.00000	57.48038	100.00000	56.69405				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	58.11295	100.00000	57.24334				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00046	100.00000	0.00045				0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	86.69834	100.00000	85.68075				0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	82.66254	100.00000	81.40244				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	55.61640	100.00000	54.92354				0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.00000	84.68677	100.00000	83.71560				0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.00000	80.70175	100.00000	79.53890				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.00000	54.53277	100.00000	53.87543				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.00000	14.05478	100.00000	13.88536				0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.00000	79.57479	100.00000	78.46341				0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.00000	84.60708	100.00000	83.66280				0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.00000	79.35000	100.00000	78.24485				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	95.61424	100.90615	94.40308				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	62.82843	100.92542	62.03927				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	62.82843	100.92542	62.03927				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	65.48763	101.29332	64.67151				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On 28/02/2014	Spot Bond			100.00000	61.82375	100.00000	61.07853			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond			102.06095	27.55449	102.06095	31.91385			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond			101.68471	26.62837	101.68471	26.29167			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond			100.42003	58.78126	100.42003	58.07005			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond			101.24581	22.77833	101.24581	22.49459			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond			101.27443	14.04138	101.27443	13.86643			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond			101.29354	10.55387	101.29354	10.42234			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond			107.00679	15.20193	107.00679	15.02400			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond			105.51634	48.19174	105.51634	52.14769			2,848,941,180.00	27,000	42,000.00
IPL5	On 28/09/2015	Spot Bond			100.55058	19.64938	100.55058	19.41136			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond			111.16948	10.63159	111.16948	10.50466			11,118,726,711,680.00	100,016,000	12,556,000.00
IPL7	On 05/04/2018	Spot Bond			100.00000	1.33634	100.00000	100.00000			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond			100.64446	29.90115	100.64446	29.52651			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond			100.00026	20.78700	100.00026	20.53643			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond			106.83400	25.96435	106.83400	25.66085			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond			100.08056	10.15537	100.08056	10.03286			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond			100.38986	8.41608	100.38986	8.31429			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond			117.02647	2.77314	117.02647	2.73807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	129.51692	2.13275	129.51692	2.10291				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	84.06722	100.38643	82.79717				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.67070	99.81973	7.56887				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.32535	101.53934	9.06359				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	9.07532	101.19270	8.96232				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	8.36700	100.25130	8.26592				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.69466	99.94061	7.60195				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	64.69624	100.95973	63.89235				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.53068	92.45654	2.50324				0.00	0	2,350,000.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.45780	95.34778	2.43049				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.00000	0.00294	100.00000	0.00290				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	59.90909	100.52241	59.15927				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	54.43297	103.46133	109.81616			1,034,613,300,000.00	10,000,000	4,000,000.00	
IV04E	On 10/03/2014	Spot Bond	100.00000	56.89646	100.00000	56.20313				0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	53.29427	99.88087	99.18575				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	18.42232	114.89453	18.19277				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.10664	101.30356	10.96666				0.00	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	2.11012	129.51692	2.08059			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	77.16702	100.00000	76.35983			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	71.85039	100.00000	71.15010			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	50.00006	100.00000	50.00000			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	99.45504	100.00000	98.11828		600,000,000,000.00	6,000,000	3,000,000.00	
IVA315	On 11/04/2013	Spot Bond	100.00000	97.59358	100.00000	96.30607			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	95.80052	100.00000	94.55959		500,000,000,000.00	5,000,000	5,000,000.00	
IVA317	On 25/04/2013	Spot Bond	100.00000	94.07216	100.00000	92.87532			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	92.40506	100.00000	91.25000			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	90.79602	100.00000	89.68059			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	89.90148	100.00000	88.80779			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	87.74038	100.00000	86.69834			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	86.28842	100.00000	85.28037			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	84.88372	100.00000	83.90805			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	100.00000	83.52403	100.00000	82.57919			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	100.00000	82.20721	100.00000	81.29176		200,000,000,000.00	2,000,000	1,000,000.00	
IVA326	On 19/05/2013	Spot Bond	100.00000	88.59223	100.00000	87.52998			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	88.37772	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
IVA328	On 21/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.11217			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	87.95181	100.00000	86.90476			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	87.74038	100.00000	86.69834			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	87.52998	100.00000	86.49289			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	87.32057	100.00000	86.28842			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	73.00000	100.00000	72.27723			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	71.99211	100.00000	71.28906			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	71.01167	100.00000	70.32755			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	70.05758	100.00000	69.39163			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	69.12879	100.00000	68.48030			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	68.22430	100.00000	67.59259			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	67.34317	100.00000	66.72761			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	70.50954	100.00000	69.84321			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	69.57844	100.00000	68.92091			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	68.65964	100.00000	68.01079			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	67.75297	100.00000	67.11269			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	66.85828	100.00000	66.22645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA345	On 07/11/2013	Spot Bond	100.00000	65.97540	100.00000	65.35191			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	65.10417	100.00000	64.48892			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	64.24445	100.00000	63.63733			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	63.39609	100.00000	62.79698			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	62.55893	100.00000	61.96773			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	61.73282	100.00000	61.14943			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	60.91762	100.00000	60.34194			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	98.90389	99.74330	97.12947			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.19274	100.81205	8.08994			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	43.16665	101.01716	42.63001			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	22.25967	101.02507	21.98292			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	10.06708	100.00000	9.94305			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.00000	53.48483	100.00000	52.84012			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.00000	35.82729	100.00000	34.94992		4,000,000,000,000.00	40,000,000	20,000,000.00	
IVF002	On 01/08/2013	Spot Bond	100.81807	91.82221	100.81807	90.28587			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	93.15962	100.65963	92.00840			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	92.15017	100.00000	90.60403			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	94.74754	100.00000	93.59770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000	57.60327	100.00000	56.88566				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	59.85590	100.00000	59.11846				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	56.65072	100.00000	55.96039				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	17.12195	101.04078	16.90905				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.51993	100.00000	9.40133				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.89775	100.00000	30.51708				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.49609	100.00000	9.37779				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	97.84415	100.00000	96.61495				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	97.52838	100.00000	96.30315				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.60591	102.42188	2.57679				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	11.11004	101.21431	10.97013				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	53.53001	100.00000	98.91599				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	14.23382	153.49881	14.01162				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	63.89270	101.46222	63.09527				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	26.38145	100.47188	26.06211				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	10.75944	103.08494	10.63659			4,535,737,360.00	44,000	4,462,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.63384	101.72477	1.61549				0.00	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	18.65122	100.30391	18.42580			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	23.52222	100.60223	23.26037		1,810,840,140,000.00	18,000,000	9,800,000.00	
LHL03	On 13/12/2016	Spot Bond	100.33330	14.89248	100.33330	14.71243			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	71.85039	100.00000	71.15010			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	94.31525	100.00000	93.11224			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	91.51046	100.80210	89.98464			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	64.26314	101.14527	64.82257			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	97.37409	98.43044	96.11218			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	94.55959	100.00000	93.35038			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	94.80519	100.00000	93.58974			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	78.49462	100.00000	77.65957			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	89.90148	100.00000	88.80779			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	83.90805	100.00000	82.95455			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	99.45504	100.00000	98.11828			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	91.02244	100.00000	89.90148			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	82.20721	100.00000	81.29176			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	99.76623	101.29323	98.44776			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	44.76621	101.31233	44.20823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024	On 26/05/2013	Spot Bond	100.54173	89.63029	100.54173	88.56841				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	40.05235	100.58073	39.55081				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	29.98300	101.30733	29.60931				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	22.31819	101.17095	22.04036				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	18.91284	99.84625	16.18321				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.61774	99.84060	8.09230				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	54.58873	100.25866	53.92920				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	100.00000	51.82470	100.00000	51.20000				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	100.00000	8.69474	100.00000	8.58993			10,000,000,000,000.00	100,000,000	200,000,000.00	
MBP013	On 29/01/2014	Spot Bond	101.08567	63.58769	101.08567	62.79670				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	63.99361	100.00000	63.20520				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	60.89068	100.00000	60.13212				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	43.91008	100.00000	44.98091				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	34.73208	100.00000	34.31342				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.87161	100.00000	29.49947				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.82220	100.00000	8.71586				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.53858	100.00000	21.27895				0.00	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	12.77521	109.95029	12.62237			879,602,320.00	8,000	19,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	27.89389	100.21678	27.55700			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	56.79992	100.18427	56.11412			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	27.44357	100.20050	27.11217			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	33.42349	101.34831	33.04918			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	33.45482	101.35889	33.08012			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	11.74665	101.41174	11.61503			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.82131	103.44664	8.72030			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	8.45798	103.61067	8.36101			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	13.47256	101.86568	13.32105			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	11.67360	104.35890	11.53897			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.76447	104.67108	11.62847			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	32.61266	106.18586	32.23331		2,463,511,952,000.00	23,200,000	11,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.62845	100.06286	14.45202			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.14371	100.06556	7.05755			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.84498	110.15502	9.71569			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.50885	107.16233	19.28271		750,136,310.00	7,000	25,300,000.00	
MIIL01	On 31/05/2015	Spot Bond	100.44922	20.71705	100.44922	20.46632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond	104.78971	13.89221	104.78971	13.73234			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	88.79729	100.42970	87.75858			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	13.51874	104.79935	13.36317		1,886,388,300.00		18,000	6,286,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	40.53217	110.61908	40.04222		3,539,810,560.00		32,000	663,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	22.53714	110.59153	22.26477		4,290,951,364,000.00		38,800,000	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	12.56067	115.34633	12.40366		1,614,848,620.00		14,000	2,788,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	68.34974	102.81634	67.57526		0.00		0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	98.14619	98.48888	96.86357		0.00		0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	93.83033	100.00000	92.63959		0.00		0	0.00
MTNC15	On 24/06/2013	Spot Bond	100.00000	81.47321	100.00000	80.57395		0.00		0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.57142	100.00000	6.48956		0.00		0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17410	100.00000	0.17193		0.00		0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.88033	100.00000	6.79462		0.00		0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.96459	100.00000	6.87782		0.00		0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.40089	100.89771	6.32052		0.00		0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.48587	100.61875	6.40462		0.00		0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.60357	100.62967	6.52084		0.00		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	6.65907	100.63509	6.57563		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	100.64159	6.72565	100.64159	6.64139		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.65787	6.89208	100.65787	6.80572		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.66881	7.00300	100.66881	6.91523		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.68074	7.12500	100.68074	7.03569		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	100.69157	7.23587	100.69157	7.14518		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	100.69687	7.29132	100.69687	7.19992		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	100.76218	7.95609	100.76218	7.85630		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	100.83813	8.73072	100.83813	8.62114		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.17410	100.00000	0.17193		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.17410	100.00000	0.17193		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	103.67668	10.88334	103.67668	10.75850		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.36748	43.48013	101.36748	42.93792		0.00	0	150,000,000.00
NBK11B		On 27/10/2014	Spot Bond	100.92433	29.92032	100.92433	29.54866		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.76441	28.31002	100.76441	27.95494		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	100.97362	10.53645	100.97362	10.40405	504,868,100,000.00	5,000,000	5,200,000.00	
NBK14B		On 27/08/2015	Spot Bond	100.60434	20.17768	100.60434	19.92496		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.47967	9.19104	100.47967	9.07605		0.00	0	125,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	112.76469	19.89915	112.76469	19.65883			25,597,584,630.00	227,000	8,258,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	20.46741	100.61353	20.21935			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	10.06476	122.79495	9.93468			2,701,488,900.00	22,000	4,179,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.69031	32.99078	3.67592			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	98.62145	101.43082	97.33009			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	28.72264	108.29303	28.38320			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.80205	101.23516	22.51803			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.73201	101.30698	8.62319			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	48.67689	104.56520	48.12375			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	55.40984	100.00004	54.74192			0.00	0	173,812,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	15.52146	109.74955	15.33805			1,429,268,389,650.00	13,023,000	5,463,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	14.77128	100.00006	14.59322			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	56.29309	119.17407	117.54904			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	37.74927	100.00000	37.39253			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	47.68124	100.00000	47.23064			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	35.99897	100.00000	35.65877			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	34.13480	100.00000	33.81222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	100.55018	28.93073	100.55018	28.56855			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	53.35143	99.94811	53.35137			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	53.35143	99.94811	53.35137			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	53.35143	99.94811	53.35137			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	27.01636	99.86407	22.82851			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	21.99064	101.50309	21.71609			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	23.28424	101.36582	22.99389			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	20.87355	100.40506	20.62104			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	20.83834	80.20911	20.67089			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.62285	100.38119	15.43390			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	15.55088	100.00000	15.40392			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	17.12820	101.10639	16.91510			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	17.79789	101.21257	17.57625			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	17.02708	101.03995	16.81536			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	14.86572	101.41775	14.68026			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.81019	76.11506	16.68037			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	84.11408	100.41337	82.85818			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	56.45263	100.10537	55.77151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN72	On 17/03/2014	Spot Bond	100.10374	56.40243	100.10374	55.72192				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	22.00894	99.82783	21.73820				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	10.05840	100.74066	9.93227				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.07284	100.07228	8.96340				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	19.46153	100.06803	19.22680				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.25619	101.43571	9.82841				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	100.00000	8.86510	100.00000	8.75824				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	100.00000	8.58993	100.00000	10.73740				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	20.26964	110.75661	20.02834				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	70.24605	105.36061	69.57374				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	53.70828	106.42411	53.07898			22,774,759,540.00	214,000	3,577,000.00	
NED9	On 06/07/2017	Spot Bond	101.17472	8.00475	101.17472	7.90510				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	18.16570	119.90407	17.93152			8,033,572,690,000.00	67,000,000	33,500,000.00	
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.47286	108.97397	10.33206				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	22.24532	100.47393	21.97603				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	6.28863	156.96491	6.18684				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.73145	115.40836	9.60975				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL02	On 13/06/2013	Spot Bond	97.39714	83.88376	97.39714	82.95534			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	56.80707	100.19307	56.12113			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	100.00000	83.52403	100.00000	82.57919			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.23656	114.59979	10.09270			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.55010	100.55569	12.39297			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	40.46517	100.53494	39.95866			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	90.37077	100.49411	89.29032			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	20.37040	100.52625	20.11543			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.23124	116.99821	10.08483			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	40.70640	100.56446	40.19674			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	90.52558	100.52540	89.44298			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	20.54644	100.54276	20.28923			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.63916	114.44931	10.48982			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	40.99826	100.59918	40.48478			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	90.73681	100.56709	89.65129			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	20.88109	100.57314	20.61964			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	90.76691	100.57316	89.68098			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	90.94108	100.58790	89.85292			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1C9	On 22/05/2013	Spot Bond			100.65124		91.15386	100.65124	90.06255				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond			100.70756		91.43327	100.70756	90.33809				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond			100.72887		9.29049	100.72887	9.17400				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond			100.67612		13.97857	100.67612	13.80338				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond			134.34526		76.30768	134.34526	75.20165				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond			108.59837		50.15479	108.59837	49.55746			6,993,735,028,000.00	64,400,000		28,200,000.00
NRA018	On 30/11/2018	Spot Bond			125.30314		13.94708	125.30314	13.76194			626,515,700,000.00	5,000,000		7,500,000.00
NRA01U	On 31/03/2013	Spot Bond			100.00000		53.12503	100.00000	99.18478				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond			134.80590		14.05143	134.80590	13.85285			458,340,060,000.00	3,400,000		4,700,000.00
NRA023	On 31/05/2023	Spot Bond			171.14853		5.62942	171.14853	5.53237				0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond			135.14144		12.84891	135.14144	12.66797			837,876,928,000.00	6,200,000		6,100,000.00
NTC09	On 18/04/2013	Spot Bond			101.23304		98.82503	101.23304	97.52999			587,151,632,000.00	5,800,000		5,800,000.00
NTC10	On 18/04/2014	Spot Bond			101.21485		44.28714	101.21485	43.73561				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond			101.18197		44.15363	101.18197	43.60392				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond			101.47481		12.92086	101.47481	12.75779				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond			100.95122		30.04031	100.95122	29.66290				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond			100.91565		93.49980	100.91565	91.92334				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	101.05067	22.12543	101.05067	21.85029			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.00000	1.48012	100.00000	1.46228			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.88695	100.00000	16.67890			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.94186	100.00000	16.73313			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.97480	100.00000	16.76567			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.76550	100.00000	17.54662			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.64405	100.00000	18.41434			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.13498	100.00000	23.83763			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	21.92335	108.19161	21.66446		4,003,089,570.00	37,000	9,123,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.40606	100.00000	6.32626			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	17.36563	104.37000	17.19643			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.68170	100.00000	23.38993			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.26071	100.00000	9.14908			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	86.17599	100.19068	85.19961			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	56.78421	100.00000	56.24758			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	83.52403	100.00000	82.57919			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	76.32540	100.00000	75.57857			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	87.74038	100.00000	86.69834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	100.00000	8.69474	100.00000	8.58993		43,315,000,000,000.00	433,150,000	290,000,000.00	
PR2A1F	On 15/06/2014	Spot Bond	100.10564	38.65660	100.10564	38.19018		0.00	0	0.00	
PR2A1G	On 15/06/2014	Spot Bond	100.09773	34.19816	100.09773	33.78558		0.00	0	0.00	
PR2A4D	On 15/06/2013	Spot Bond	100.09376	85.46841	100.09376	84.50518		0.00	0	0.00	
PR2A9D	On 15/06/2013	Spot Bond	100.09863	85.59240	100.09863	84.62775		0.00	0	0.00	
PR2A9E	On 15/09/2013	Spot Bond	100.10500	80.49921	100.10500	79.36450		0.00	0	0.00	
PR2B1F	On 15/06/2014	Spot Bond	100.10840	38.77496	100.10840	38.30712		0.00	0	0.00	
PR2B1G	On 15/06/2014	Spot Bond	100.10173	34.19685	100.10173	33.78426		0.00	0	0.00	
PR2B4D	On 15/06/2013	Spot Bond	100.10673	85.79906	100.10673	84.83201		0.00	0	0.00	
PR2B5E	On 15/09/2013	Spot Bond	100.10663	80.52522	100.10663	79.39012		0.00	0	0.00	
PR2C1F	On 15/06/2014	Spot Bond	100.11457	39.03954	100.11457	38.56847		0.00	0	0.00	
PR2C1G	On 15/06/2014	Spot Bond	100.10653	34.19527	100.10653	33.78269		0.00	0	0.00	
PR2C4D	On 15/06/2013	Spot Bond	100.12130	86.17102	100.12130	85.19966		0.00	0	0.00	
PR2D1F	On 15/06/2014	Spot Bond	100.12138	39.33195	100.12138	38.85733		0.00	0	0.00	
PR2D1G	On 15/06/2014	Spot Bond	100.11212	34.19344	100.11212	33.78085		0.00	0	0.00	
PR2D4D	On 15/06/2013	Spot Bond	100.13423	86.50164	100.13423	85.52644		0.00	0	0.00	
PRE1A1	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	0.00019		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	100.00000	0.00019			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	100.00000	0.00019			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	100.00000	0.00019			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	100.00000	0.00019			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	100.00000	0.00019			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	60.78081	100.68448	60.01900				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	35.31427	116.98567	34.87508				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	33.59227	91.25497	33.25090				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.90798	40.60007	0.90338				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	5.48500	118.80292	5.51000	118.65223			121,782,093,189,685.00	202,751,721	6,384,835,307.00	
R158	On 15/09/2015	Spot Bond	124.15418	19.75396	124.15418	19.49644				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	17.06268	86.87026	16.89625				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	13.60270	130.95502	13.41779				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	9.17444	82.70497	9.08856				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	77.49687	107.05466	76.66704				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.41500	129.20145	7.47000	128.52138			205,346,820,858,675.00	693,435,045	0,745,324,147.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.81750	38.29047	0.81358				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On 21/12/2027	Spot Bond	36.16829	0.74940	36.16829	0.74598				0.00	0	0.00
R189	On 31/03/2013	Spot Bond	2.30000	220.06685	2.30000	211.75958				0.00	0	71,726,288.00
R197	On 07/12/2023	Spot Bond	0.84000	290.75245	0.84000	290.60106			238,954,632,000.00	284,469,800	183,371,000.00	
R201	On 21/12/2014	Spot Bond	5.29000	108.05499	5.30500	107.95203			8,600,718,711,630.00	625,844,747	689,512,322.00	
R202	On 07/12/2033	Spot Bond	1.64000	218.93535	1.66500	217.94898			7,954,121,032,000.00	850,073,800	1,947,023,000.00	
R2023	On 28/02/2023	Spot Bond	6.84500	107.12102	6.89500	106.65345			48,496,172,671,500.00	084,904,700	3,817,759,900.00	
R203	On 15/09/2017	Spot Bond	5.93000	109.35879	5.95000	109.19040			51,107,738,972,970.00	618,505,729	4,498,870,993.00	
R204	On 21/12/2018	Spot Bond	6.18500	110.85979	6.21000	110.64176			69,005,282,228,690.00	156,876,674	4,890,150,356.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.68725	108.88836	8.58524			412,352,763,516,214.00	786,931,528	2,420,251,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	54.17343	100.00000	43.90890			0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.29500	103.26196	5.31000	103.17564			24,409,950,000,000.00	610,000,000	1,780,407,000.00	
R207	On 15/01/2020	Spot Bond	6.40500	106.12099	6.44000	105.83291			94,334,389,401,525.00	728,241,905	5,229,776,762.00	
R208	On 31/03/2021	Spot Bond	6.53000	101.38974	6.57000	101.05240			189,580,911,914,950.00	032,298,915	8,064,171,064.00	
R209	On 31/03/2036	Spot Bond	8.24000	79.65477	8.29500	79.09575			127,859,537,766,800.00	516,934,195	7,580,429,987.00	
R210	On 31/03/2028	Spot Bond	1.44000	164.08836	1.47500	163.26573			446,400,000,000.00	310,000,000	319,000,000.00	
R211	On 31/01/2017	Spot Bond	0.50000	114.73440	-0.50000	114.68788			(279,000,000,000.00)	558,000,000	175,400,000.00	
R212	On 31/01/2022	Spot Bond	0.60000	136.15703	0.60000	136.09056			774,540,000,000.00	290,900,000	1,471,871,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond	7.97000	91.44907	8.03500	90.78115			89,570,418,557,180.00	238,446,494	4,994,983,498.00
R214	On 28/02/2041	Spot Bond	84.68795	8.17698	84.68795	8.09890			895,885,902,110,389.00	578,670,308	7,264,759,338.00
R224C	On 15/09/2013	Spot Bond	96.64575	69.46666	96.64575	68.83361			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	47.96695	94.28171	47.46617			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	33.38713	91.87036	33.04595			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	23.83043	88.83566	23.59360			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	17.06268	86.87026	16.89625			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	12.39795	84.86749	12.27936			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	9.17444	82.70497	9.08856			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	82.37379	97.62766	81.47621			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	57.09985	95.17874	56.49248			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	39.45633	92.80992	39.04527			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	27.65981	90.60553	27.37733			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	19.88333	87.76872	19.68557			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	14.33779	85.82547	14.19783			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	10.52231	83.71772	10.42172			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.87923	81.42381	7.80564			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	6.30663	77.48625	6.25015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond	75.13464	4.92580	75.13464	4.88283				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	4.01066	72.16183	3.97686				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.21087	70.13136	3.18446				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.60268	68.17127	2.58179				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.13973	66.23386	2.12298				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.91122	63.06100	1.89688				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.61709	61.24492	1.60527				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.42188	59.05342	1.41181				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.22744	57.39997	1.21896				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.06923	55.80907	1.06202				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.93943	54.27807	0.93325				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.82850	52.85822	0.82318				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.73580	51.49553	0.73118				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.10632	44.45722	1.10023				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.02973	43.11572	1.02422				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.96423	41.83089	0.95921				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.90798	40.60007	0.90338				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	39.42073	0.85947	39.42073	0.85523			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.81750	38.29047	0.81358			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.78108	37.20704	0.77743			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.74940	36.16829	0.74598			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	58.32596	100.16140	57.62188			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	97.60657	101.36584	95.89033			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	16.31821	101.68455	16.11415			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	21.92423	100.60342	21.64963			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.66533	100.00000	2.63249			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	87.63097	100.32689	86.62096			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	87.63187	100.32010	86.62190			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	82.64772	100.32441	81.45030			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.00000	54.40066	100.00000	53.74491			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	25.82066	101.54349	21.63356			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.00000	8.51150	100.00000	8.40891		40,000,000,000,000.00	400,000,000	300,000,000.00	
RDFB03	On 22/03/2016	Spot Bond	100.00000	8.82220	100.00000	8.71586		1,000,000,000,000.00	10,000,000	5,000,000.00	
RDFC04	On 06/09/2013	Spot Bond	100.00000	91.97553	100.00000	91.22898			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.00000	84.88372	100.00000	83.90805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC08	On 21/03/2014	Spot Bond	100.00000	52.58441	100.00000	51.95055				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	31.07911	101.21857	30.69205				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	20.95930	100.60466	20.69678				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	65.42713	101.28378	66.03882				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.09167	100.77784	8.97762				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	98.11828	100.00000	96.81698				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	9.34910	100.00000	9.23263				0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	89.46078	100.00000	88.37772				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	39.84395	100.38116	39.36203				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	31.19860	102.09902	30.80268				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.87750	99.79665	13.08067				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.37950	101.65073	13.21037				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.16489	101.46985	16.94825				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.16489	101.46985	16.94825				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	97.32705	101.38750	95.62139				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	85.93496	100.62446	84.59783				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP011	On 12/09/2013	Spot Bond	100.24328	81.45370	100.24328	80.29447			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	64.92932	101.50905	65.89562			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.30486	99.91990	15.12051			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.89324	99.90988	11.74999			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	86.85264	100.25061	85.86136			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	18.28868	100.36848	18.06750			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	61.05499	100.00000	60.30278			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	101.71299	12.95000	101.53687			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.00000	34.81643	100.00000	34.39674			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	59.41929	100.51732	58.69974			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	56.03631	100.00000	55.33821			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	29.72433	100.62598	29.35196			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.00714	5.25000	100.93486			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.00008	100.00000	0.98789			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.34386	100.00000	4.29034			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.00948	100.00000	9.88478			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	20.59996	101.48404	20.36774			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	13.06464	115.23085	12.90235			2,765,540,400.00	24,000	4,991,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	104.86804	11.05071	104.86804	10.94267			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	16.38185	114.56238	16.17820			0.00	0	29,950,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.51636	100.56539	11.37217			0.00	0	1,000,000.00
SBK14	On 01/12/2017	Spot Bond	107.95466	13.57393	107.95466	13.41392		6,477,279,600,000.00	60,000,000		15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.35890	101.20234	8.25481			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.55469	100.11990	7.46353			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.41005	101.08312	8.30427		111,191,432,000.00	1,100,000		550,000.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.80491	101.24095	8.69522			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.77939	101.21627	8.67005			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	26.60420	107.37565	26.29023		3,650,772,100.00	34,000		14,619,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	105.82573	102.36256	104.39401			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	13.29895	105.03639	13.14562		525,181,950.00	5,000		6,592,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	47.34657	132.16219	46.67233			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	58.53134	162.56493	57.78955			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	40.36712	155.18315	98.74059			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	20.61467	120.12124	20.35285			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	20.53132	120.50039	20.26991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	120.69056	20.48971	120.69056	20.22850			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	10.14466	106.46393	10.02770			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	20.57595	120.29708	20.31432			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	20.55512	120.39190	20.29359			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	33.66621	215.59863	98.25881			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	53.12503	100.00000	99.18478			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.94917	100.10760	8.84119			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	40.82202	99.06612	40.33404			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	39.30694	100.00010	38.83313			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.01832	99.81852	10.88279			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	99.63174	99.79990	97.83035			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	62.21704	100.00000	61.44195			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	10.15208	109.84578	10.03203			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	61.82146	100.78863	61.04590			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.34138	100.87410	13.17574			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.68867	99.99987	7.59598			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.44461	100.00000	1.42860			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.92381	99.99997	7.82829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	113.08735	11.57250	113.08735	11.43089			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	12.82825	109.22356	12.67475			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.11771	100.77436	8.01588			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	28.20616	100.47821	27.85328			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.36842	100.50480	9.25118			0.00	0	1,700,000.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.93404	100.51996	7.83475			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	11.72945	106.95022	11.59147		26,416,704,340.00	247,000	3,242,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	10.69968	102.76906	10.57782			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	11.40787	104.14309	11.27653		937,287,810.00	9,000	23,000.00	
SBS7	On 26/03/2013	Spot Bond	103.79928	54.46790	103.79928	54.46783			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	15.98110	120.54819	15.77420		1,135,684,497,990.00	9,421,000	5,779,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	93.82362	120.15971	92.61549			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.48977	272.67152	3.40827			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.86781	123.12082	4.80373			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.83342	114.44000	9.69987			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
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	3.67545	100.00000	100.00000	3.63115			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.30328	82.63494	82.63494	0.24864			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.19319	120.42805	120.42805	5.12394			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	99.98243	6.50000	6.50000	103.14120			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.13769	100.12305	100.12305	11.00329		2,402,953,200,000.00	24,000,000	12,000,000.00	
SHS02	On 29/06/2013	Spot Bond	99.88484	83.14071	99.88484	99.88484	99.44815			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	19.55477	99.87542	99.87542	22.43980			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.56726	100.24421	100.24421	9.96810		7,017,094,700,000.00	70,000,000	35,000,000.00	
SHS05	On 29/06/2017	Spot Bond	103.11523	13.20720	103.11523	103.11523	13.05719		824,921,840.00	8,000	29,000.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	9.08299	100.24161	100.24161	8.97327			0.00	0	20,142,800.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On 15/08/2013	Spot Bond	105.71322	75.32023	105.71322	74.54418			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	14.13137	112.32955	13.95844		1,887,136,440,000.00	16,800,000	8,400,000.00	
SMF1	On 27/06/2013	Spot Bond	101.56711	88.22660	101.56711	87.24710		1,015,671,100.00	10,000	18,000.00	
SNT01	On 15/09/2017	Spot Bond	105.65786	10.25184	105.65786	10.13436		11,791,417,176,000.00	111,600,000	18,600,000.00	
SPDA1	On 21/08/2014	Spot Bond	100.80059	40.61599	100.80059	40.10639		0.00	0	0.00	
SPDA2	On 21/08/2016	Spot Bond	100.58343	12.73223	100.58343	12.57279		0.00	0	0.00	
SPDA3	On 21/08/2015	Spot Bond	100.81342	20.66328	100.81342	20.40399		0.00	0	0.00	
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.46658	100.58796	9.34802		0.00	0	0.00	
SSA01	On 28/06/2016	Spot Bond	107.52630	16.81914	107.52630	16.62151		0.00	0	0.00	
SSA02	On 20/04/2015	Spot Bond	101.25454	22.42061	101.25454	22.14131		0.00	0	0.00	
SSA03	On 22/04/2013	Spot Bond	100.00000	94.80519	100.00000	93.58974		1,700,000,000,000.00	17,000,000	7,000,000.00	
SSN001	On 01/03/2017	Spot Bond	100.41357	11.11694	100.41357	10.98244		0.00	0	0.00	
SSN002	On 26/03/2017	Spot Bond	99.94314	10.72754	99.94314	10.59829		0.00	0	0.00	
SSN003	On 25/04/2017	Spot Bond	101.14726	10.54768	101.14726	10.41640		0.00	0	0.00	
SSN004	On 31/03/2021	Spot Bond	94.17275	7.39223	94.17275	7.31445		0.00	0	0.00	
SSN005	On 31/03/2021	Spot Bond	93.82087	7.42282	93.82087	7.34496		0.00	0	0.00	
SSN006	On 21/12/2014	Spot Bond	104.67610	32.12625	104.67610	31.75687		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	101.56575	8.85308	101.56575	8.75322			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.44020	100.11486	9.32629			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	10.02800	107.35953	9.91160			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	20.28230	121.64737	20.02211			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.25488	105.50721	2.22774			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	11.32705	100.00000	11.22374			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	77.16702	100.00000	76.35983			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	77.16702	100.00000	76.35983			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	72.13439	100.00000	71.42857			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	71.99211	100.00000	71.28906			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	71.85039	100.00000	71.15010			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	77.16702	100.00000	76.35983			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	77.16702	100.00000	76.35983			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	96.30607	100.00000	95.05208		600,000,000,000.00	6,000,000	3,000,000.00	
SYN970	On 19/04/2013	Spot Bond	100.00000	95.54974	100.00000	94.31525			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	93.83033	100.00000	92.63959			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	92.17172	100.00000	91.02244			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	89.90148	100.00000	88.80779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN975	On 14/05/2013	Spot Bond	100.00000	89.68059	100.00000	88.59223			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	89.24205	100.00000	88.16425			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	89.24205	100.00000	88.16425			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	88.37772	100.00000	87.32057			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	87.95181	100.00000	86.90476			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	87.74038	100.00000	86.69834			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	87.95181	100.00000	86.90476			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	86.90476	100.00000	85.88235			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	86.49289	100.00000	85.48009			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	84.68677	100.00000	83.71560			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	100.00000	82.39278	100.00000	81.47321			0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	100.00000	94.31525	100.00000	93.11224			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	100.00000	75.41322	100.00000	74.64213			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	19.15147	119.55998	25.10893			0.00	0	10,000,000.00
SZ25	On 30/09/2025	Spot Bond	111.67266	8.09985	111.67266	12.46916			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	44.19670	100.00000	43.70443			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.14998	100.00000	29.77852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF106U	On 06/05/2013	Spot Bond	100.00000		91.47870	100.00000	90.34653			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000		91.47870	100.00000	90.34653			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		15.45278	100.00000	15.26026			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307		49.03359	104.23307	48.47784			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000		93.11224	100.00000	91.93955			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	100.00000		83.33333	100.00000	82.39278			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928		97.30300	101.16928	98.80744			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247		98.54921	101.07247	97.25972			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059		21.48079	100.91059	21.21400			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135		14.23358	110.02135	14.06228			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.00000		54.70455	100.00000	54.03794			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190		60.16035	100.55190	59.40720			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855		60.57690	100.62855	59.81801			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076		7.65139	101.17076	7.55613			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716		7.88698	101.20716	7.78876			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947		8.97695	103.42947	8.87417			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622		10.01360	100.80622	9.88935			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814		10.30084	100.83814	10.17299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.99174	100.90574	2.95817				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.58295	100.17362	7.48938				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.88241	100.18041	7.78514				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	3.07024	100.00000	3.03604				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.39302	101.28535	8.28843				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.81756	100.89554	10.68322				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.47354	101.45249	9.35531				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.76945	101.00134	11.62315				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.90563	102.14068	13.73104				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	15.74459	101.44362	15.54812				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	13.82352	101.20953	13.65138				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.94379	101.06155	6.85742				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.47461	101.14347	7.38158				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.56476	105.45079	7.46706				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.53411	101.30716	8.42775				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	9.00410	101.37985	8.89181				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.95202	102.14790	13.77684				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	101.15653	13.50779	101.15653	13.33965				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	17.08507	101.18212	16.87236				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	13.76909	101.20040	13.59765				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.65067	101.18212	7.55542				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.76846	101.20040	7.67174				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.82735	101.20953	7.72988				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	13.59490	101.17116	13.42566				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	13.76909	101.20040	13.59765				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	14.36737	101.30089	14.18832				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.41571	101.30089	8.31083				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	14.36737	101.30089	14.18832				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	15.23619	101.44699	15.04606				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.58979	101.48350	9.47008				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	15.18194	101.43786	14.99250				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	19.50185	102.16719	19.25696				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.25136	102.21271	14.07233				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	19.66305	102.19450	19.41608				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	54.59201	99.87885	65.81797				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	111.48563	29.78333	111.48563	29.42303				2,229,712,600.00	20,000	1,986,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	7.05003	102.36770	6.98227				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	13.19090	111.51511	13.03042			231,510,498,055,060.00	076,046,000	994,960,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	9.14435	120.69176	9.02778			57,045,549,701,864.10	472,654,883	234,382,961.00	
TN23	On 06/11/2023	Spot Bond	122.92168	12.96873	122.92168	12.79822			29,798,091,877,288.60	242,415,267	109,405,089.00	
TN25	On 19/08/2025	Spot Bond	112.54971	9.36347	112.54971	9.24870			52,718,284,164,000.00	468,400,000	147,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	11.66779	105.64973	11.53189			2,056,049,395,530.00	19,461,000	9,718,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.10601	100.66243	7.01696				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.27223	100.67816	7.18109				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.48271	100.69808	7.38891				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.50486	100.70018	7.41079				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.54508	100.79857	8.43787				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.49647	101.00182	14.31426				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	21.30281	101.21676	21.03751				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.70853	101.26720	8.60003				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.35537	101.29746	7.26370				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.05534	10.00000	99.91972				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	100.05396	9.75000	99.92172			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.05350	100.00000	9.92284			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	71.85039	100.00000	71.15010			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	92.32521	97.87620	91.19632			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	80.95772	99.82860	80.07125			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	86.55419	97.76060	85.56241			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	74.03651	100.00000	73.29317			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	55.50482	100.00000	54.98029			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	91.02244	100.00000	89.90148		300,000,000,000.00	3,000,000	1,000,000.00	
TWC002	On 14/05/2013	Spot Bond	100.00000	89.68059	100.00000	88.59223			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	89.24205	100.00000	88.16425			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.11217			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	81.65464	100.00000	80.77473			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	89.68059	100.00000	88.59223			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	89.68059	100.00000	88.59223			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	9.64624	120.75743	9.52321			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	44.34584	101.23503	43.79348			0.00	0	80,000,000.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.60690	101.32511	14.42482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond	101.70719	22.77489	101.70719	22.49005				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	11.53798	110.55481	11.40083				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	62.54841	100.00000	61.76918				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	62.79984	100.00000	62.01748				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	62.88365	100.00000	62.10026				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.00000	76.03306	100.00000	75.00000			500,000,000,000.00	5,000,000	75,000,000.00	
VKC02	On 28/03/2014	Spot Bond	100.00000	49.48155	100.00000	48.71393				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.40321	100.80302	21.13467				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.25361	100.83292	13.08727				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.85606	100.83423	9.73235				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.00000	8.80665	100.00000	8.67003				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	100.00000	1.56740	100.00000	1.54308				0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	86.69834	100.00000	85.68075				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	13.29688	128.75000	13.14701				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	18.62364	121.77342	18.38060			22,717,577,728,517.80	186,556,128	144,438,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	5.15252	243.55465	5.03833			15,363,427,322,000.00	63,080,000	33,080,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	25.50362	107.94222	25.20136				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	110.97172	13.34709	110.97172	13.18533		17,755,475,200,000.00	160,000,000	80,000,000.00	
WSP3	On 28/05/2019	Spot Bond	113.15781	11.20927	113.15781	11.07128		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.59168	11.03559	112.59168	10.90028		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	113.82178	10.85219	113.82178	10.71797		42,584,825,482.08	374,136	187,068.00	
Z006	On 31/08/2013	Spot Bond	96.69614	71.42701	96.69614	70.75755		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	95.45272	59.64964	95.45272	59.01364		0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	87.68655	19.53464	87.68655	19.33944		0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	93.89641	46.50486	93.89641	46.01675		0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	92.71091	38.71226	92.71091	38.30709		0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	86.49267	16.03257	86.49267	15.87505		0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	90.84932	28.83831	90.84932	28.54151		0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	87.67412	19.49923	87.67412	19.30441		0.00	0	75,000,000.00	
Z083	On 30/09/2019	Spot Bond	67.16812	2.32938	67.16812	2.31100		0.00	0	0.00	
ZA001	On 01/09/2016	Spot Bond	100.00000	9.36590	100.00000	9.27739		0.00	0	0.00	
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03771	100.00000	0.03736		0.00	0	0.00	
ZA003	On 01/09/2016	Spot Bond	100.00000	9.36590	100.00000	9.27739		0.00	0	0.00	
ZA007	On 31/03/2015	Spot Bond	100.00000	25.09513	100.00000	24.85798		0.00	0	0.00	
ZA008	On 19/03/2015	Spot Bond	100.00000	25.67358	100.00000	25.43095		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On 22/04/2015	Spot Bond	100.00000	24.06829	100.00000	23.84084	0.00	0	0.00			
ZA010	On 22/04/2015	Spot Bond	100.00000	24.06829	100.00000	23.84084	0.00	0	0.00			
ZA011	On 20/05/2015	Spot Bond	100.00000	22.82194	100.00000	22.60626	0.00	0	0.00			
ZA012	On 20/05/2015	Spot Bond	100.00000	22.82194	100.00000	22.60626	0.00	0	0.00			
ZA013	On 18/06/2015	Spot Bond	100.00000	21.59907	100.00000	21.39495	0.00	0	0.00			
ZA014	On 18/06/2015	Spot Bond	100.00000	21.59907	100.00000	21.39495	0.00	0	0.00			
ZA015	On 20/07/2015	Spot Bond	100.00000	20.32560	100.00000	20.13352	0.00	0	0.00			
ZA016	On 20/07/2015	Spot Bond	100.00000	20.32560	100.00000	20.13352	0.00	0	0.00			
ZA017	On 20/08/2015	Spot Bond	100.00000	19.16357	100.00000	18.98247	0.00	0	0.00			
ZA018	On 20/08/2015	Spot Bond	100.00000	19.16357	100.00000	18.98247	0.00	0	0.00			
ZA019	On 21/09/2015	Spot Bond	100.00000	18.03370	100.00000	17.86327	0.00	0	0.00			
ZA020	On 21/09/2015	Spot Bond	100.00000	18.03370	100.00000	17.86327	0.00	0	0.00			
ZA021	On 20/10/2015	Spot Bond	100.00000	17.06740	100.00000	16.90611	0.00	0	0.00			
ZA022	On 18/11/2015	Spot Bond	100.00000	16.15288	100.00000	16.00023	0.00	0	0.00			
ZA023	On 20/04/2016	Spot Bond	100.00000	12.07994	100.00000	11.96578	0.00	0	0.00			
ZA024	On 20/05/2016	Spot Bond	100.00000	11.41097	100.00000	11.30313	0.00	0	0.00			
ZA025	On 21/06/2016	Spot Bond	100.00000	10.73818	100.00000	10.63671	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On 21/06/2016	Spot Bond	100.00000	10.73818	100.00000	10.63671			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.16280	100.00000	10.06676			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.60000	100.00000	9.50928			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.03399	100.00000	8.94861			0.00	0	0.00
Total for j-Bonds :								1,891,619,577,694,360.00	1,013,125,837	90 831 965 537.00	
Grand Total:								11,621,134,977,220.00	113,191,448	90 833 754 803.00	