



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 28/03/2013

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	9.29400	9.29400	9.38800	9.38800		12.60	236,792,532.00	25,478	654,508.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	36.13010	0.03613	46.62300	0.04662	36.130	16.63	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	992.13010	0.99213	908.62300	0.90862	992.130	16.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	15.31420	0.01531	19.56760	0.01957	15.314	19.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,571.31420	1.57131	1,481.56760	1.48157	1,571.314	19.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	12.78000	0.01278	16.24910	0.01625	12.780	20.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,718.78000	1.71878	1,628.24910	1.62825	1,718.780	20.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	71.99830	0.07200	92.22940	0.09223	71.998	14.79	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	627.99830	0.62800	554.22940	0.55423	627.998	14.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	66.93600	0.06694	85.85030	0.08585	66.936	14.98	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	662.93600	0.66294	587.85030	0.58785	662.936	14.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	55.01080	0.05501	70.75270	0.07075	55.011	15.48	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	761.01080	0.76101	682.75270	0.68275	761.011	15.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	174.81100	0.17481	217.99160	0.21799	174.811	12.99	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	280.81100	0.28081	229.99160	0.22999	280.811	12.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	143.11910	0.14312	180.26850	0.18027	143.119	13.37	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	349.11910	0.34912	292.26850	0.29227	349.119	13.37	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	95.78550		0.09579	122.82660	0.12283	95.785	14.14	0.00	0	5,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	501.78550		0.50179	434.82660	0.43483	501.786	14.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	222.49610		0.22250	277.79700	0.27780	222.496	12.58	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	208.49610		0.20850	169.79700	0.16980	208.496	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	213.04450		0.21304	267.09800	0.26710	213.045	12.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	219.04450		0.21904	179.09800	0.17910	219.045	12.60	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	193.05540		0.19306	241.63860	0.24164	193.055	12.79	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	249.05540		0.24906	203.63860	0.20364	249.055	12.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	274.24790		0.27425	335.72540	0.33573	274.248	12.47	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	160.24790		0.16025	127.72540	0.12773	160.248	12.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	263.29390		0.26329	323.54790	0.32355	263.294	12.49	2,316,986.32	8,800	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	169.29390		0.16929	135.54790	0.13555	169.294	12.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	237.23160		0.23723	294.39900	0.29440	237.232	12.55	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	193.23160		0.19323	156.39900	0.15640	193.232	12.55	0.00	0	1,200.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	386.36170		0.38636	458.24880	0.45825	386.362	12.27	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	92.36170		0.09236	70.24880	0.07025	92.362	12.27	0.00	0	12,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	321.09260		0.32109	387.35160	0.38735	321.093	12.38	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	127.09260		0.12709	99.35160	0.09935	127.093	12.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	291.24790		0.29125	354.54110	0.35454	291.248	12.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	147.24790		0.14725	116.54110	0.11654	147.248	12.44	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	573.76270		0.57376	659.04350	0.65904	573.763	12.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	39.76270		0.03976	31.04350	0.03104	39.763	12.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	539.39790		0.53940	623.60630	0.62361	539.398	12.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	45.39790		0.04540	35.60630	0.03561	45.398	12.23	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	497.40170		0.49740	580.11140	0.58011	497.402	12.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	53.40170		0.05340	42.11140	0.04211	53.402	12.11	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	626.44810		0.62645	713.15210	0.71315	626.448	12.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	32.44810		0.03245	25.15210	0.02515	32.448	12.47	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	591.17880		0.59118	676.95900	0.67696	591.179	12.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	37.17880		0.03718	28.95900	0.02896	37.179	12.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	582.45140		0.58245	667.98560	0.66799	582.451	12.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	38.45140		0.03845	29.98560	0.02999	38.451	12.35	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	809.87430		0.80987	899.97610	0.89998	809.874	12.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	15.87430		0.01587	11.97610	0.01198	15.874	12.95	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	716.85590		0.71686	805.48970	0.80549	716.856	12.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	22.85590		0.02286	17.48970	0.01749	22.856	12.71	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	644.28610		0.64429	731.41810	0.73142	644.286	12.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	30.28610		0.03029	23.41810	0.02342	30.286	12.52	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,094.18330		2.09418	2,188.16700	2.18817	2,094.183	17.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.18330		0.00018	0.16700	0.00017	0.183	17.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.41190		9.41190	9.50670	9.50670		13.60	705,892.50	75	57,582.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	146.79110		0.14679	169.05090	0.16905	146.791	16.07	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	934.89110		0.93489	862.35090	0.86235	934.891	16.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	130.02170		0.13002	149.84940	0.14985	130.022	16.45	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,038.12170		1.03812	963.14940	0.96315	1,038.122	16.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	70.03950		0.07004	80.59480	0.08059	70.039	18.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,658.13950		1.65814	1,573.89480	1.57389	1,658.140	18.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	264.18750		0.26419	302.27610	0.30228	264.188	14.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	512.28750		0.51229	455.57610	0.45558	512.288	14.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	212.96890		0.21297	244.94650	0.24495	212.969	14.94	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	651.06890		0.65107	588.24650	0.58825	651.069	14.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	201.64080		0.20164	231.90430	0.23190	201.641	15.10	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	689.74080		0.68974	625.20430	0.62520	689.741	15.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	356.21840		0.35622	406.50210	0.40650	356.218	13.60	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	344.31840		0.34432	299.80210	0.29980	344.318	13.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	270.30510		0.27031	309.09350	0.30909	270.305	14.32	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
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	498.40510		0.49841	442.39350	0.44239	498.405	14.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	267.22650		0.26723	305.66360	0.30566	267.227	14.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	505.32650		0.50533	448.96360	0.44896	505.327	14.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	569.40990		0.56941	638.80240	0.63880	569.410	12.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	157.50990		0.15751	132.10240	0.13210	157.510	12.80	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	402.07050		0.40207	456.28760	0.45629	402.071	13.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	290.17050		0.29017	249.58760	0.24959	290.170	13.40	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	378.55020		0.37855	430.78630	0.43079	378.550	13.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	316.65020		0.31665	274.08630	0.27409	316.650	13.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,115.70560		2.11571	2,209.89970	2.20990	2,115.706	16.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.80560		0.00381	3.19970	0.00320	3.806	16.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	963.13720		0.96314	1,049.46710	1.04947	963.137	13.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	51.23720		0.05124	42.76710	0.04277	51.237	13.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	753.84350		0.75384	833.50700	0.83351	753.844	12.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	91.94350		0.09194	76.80700	0.07681	91.944	12.86	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.52240		9.52240	9.61860	9.61860		14.41	0.00	0	27,081.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	252.26980		0.25227	280.53920	0.28054	252.270	16.43	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	999.86980		0.99987	931.93920	0.93194	999.870	16.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	150.15640		0.15016	167.39920	0.16740	150.156	18.36	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,627.75640		1.62776	1,548.79920	1.54880	1,627.756	18.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	711.05610		0.71106	780.29620	0.78030	711.056	13.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	216.55610		0.21656	189.59620	0.18960	216.556	13.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	612.94010		0.61294	673.29750	0.67330	612.940	13.74	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	290.54010		0.29054	254.69750	0.25470	290.540	13.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	402.44780		0.40245	445.45850	0.44546	402.448	14.90	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	570.04780		0.57005	516.85850	0.51686	570.048	14.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	778.61310		0.77861	850.80100	0.85080	778.613	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	184.11310		0.18411	160.10100	0.16010	184.113	13.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	744.38900		0.74439	815.11940	0.81512	744.389	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	199.88900		0.19989	174.41940	0.17442	199.889	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	729.54490		0.72954	799.62010	0.79962	729.545	13.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	207.14490		0.20714	181.02010	0.18102	207.145	13.40	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,559.33710		1.55934	1,650.71410	1.65071	1,559.337	14.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	36.93710		0.03694	32.11410	0.03211	36.937	14.48	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	907.35890		0.90736	984.42700	0.98443	907.359	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	134.95890		0.13496	115.82700	0.11583	134.959	13.37	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	798.09170		0.79809	871.07720	0.87108	798.092	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	175.69170		0.17569	152.47720	0.15248	175.692	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,134.83620		2.13484	2,229.40150	2.22940	2,134.836	15.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	12.43620		0.01244	10.80150	0.01080	12.436	15.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.64110		9.64110	9.73990	9.73990		15.12	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	583.58490		0.58358	633.91210	0.63391	583.585	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	552.48490		0.55248	504.01210	0.50401	552.485	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	330.43920		0.33044	361.22590	0.36123	330.439	17.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,189.33920		1.18934	1,121.32590	1.12133	1,189.339	17.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	248.44760		0.24845	272.20300	0.27220	248.448	18.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,607.34760		1.60735	1,532.30300	1.53230	1,607.348	18.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	744.91980		0.74492	805.14520	0.80515	744.920	14.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	353.81980		0.35382	315.24520	0.31525	353.820	14.20	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	591.48510		0.59149	642.32380	0.64232	591.485	14.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	540.38510		0.54039	492.42380	0.49242	540.385	14.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	587.52030		0.58752	638.10270	0.63810	587.520	15.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	546.42030		0.54642	498.20270	0.49820	546.420	15.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,974.98700		1.97499	2,070.11110	2.07011	1,974.987	14.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	33.88700		0.03389	30.21110	0.03021	33.887	14.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,517.44650		1.51745	1,607.36930	1.60737	1,517.446	14.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	76.34650		0.07635	67.46930	0.06747	76.346	14.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,097.01930		1.09702	1,180.45930	1.18046	1,097.019	13.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	155.91930		0.15592	140.55930	0.14056	155.919	13.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.69830		9.69830	9.79720	9.79720		15.46	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	699.27140		0.69927	752.05760	0.75206	699.271	15.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	590.97140		0.59097	544.85760	0.54486	590.971	15.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	695.25650		0.69526	747.81350	0.74781	695.256	15.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	596.95650		0.59696	550.61350	0.55061	596.957	15.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	691.26790		0.69127	743.60100	0.74360	691.268	15.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	602.96790		0.60297	556.40100	0.55640	602.968	15.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.78990		9.78990	9.88970	9.88970		15.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,494.70970		1.49471	1,578.99010	1.57899	1,494.710	14.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	254.80970		0.25481	239.29010	0.23929	254.810	14.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	871.93170		0.87193	928.22750	0.92823	871.932	15.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	682.03170		0.68203	638.52750	0.63853	682.032	15.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,938.83340		1.93883	2,028.50970	2.02851	1,938.833	15.46	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	148.93340		0.14893	138.80970	0.13881	148.933	15.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,572.11730		1.57212	1,657.50060	1.65750	1,572.117	14.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	232.21730		0.23222	217.80060	0.21780	232.217	14.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,533.21170		1.53321	1,618.05090	1.61805	1,533.212	14.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	243.31170		0.24331	228.35090	0.22835	243.312	14.92	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.64670		10.64670	10.75220	10.75220		17.25	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,931.87630		1.93188	2,015.78800	2.01579	1,931.876	15.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	435.17630		0.43518	413.58800	0.41359	435.176	15.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,898.52360		1.89852	1,981.97390	1.98197	1,898.524	15.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	451.82360		0.45182	429.77390	0.42977	451.824	15.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,865.56220		1.86556	1,948.54400	1.94854	1,865.562	15.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	468.86220		0.46886	446.34400	0.44634	468.862	15.64	0.00	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			9.29400		9.29400	9.38800	9.38800		12.60	83,646.00	9	1,161.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	59,117.88370		0.59118	67,695.90460	0.67696	59,117.884	12.37	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	3,717.88370		0.03718	2,895.90460	0.02896	3,717.884	12.37	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	58,245.14350		0.58245	66,798.55550	0.66799	58,245.143	12.35	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	3,845.14350		0.03845	2,998.55550	0.02999	3,845.143	12.35	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	57,376.26650		0.57376	65,904.35270	0.65904	57,376.267	12.32	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,976.26650		0.03976	3,104.35270	0.03104	3,976.267	12.32	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.41190		9.41190	9.50670	9.50670		13.60	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	64,576.71550		0.64577	72,165.34370	0.72165	64,576.715	12.75	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	12,386.71550		0.12387	10,495.34370	0.10495	12,386.716	12.75	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	63,833.41610		0.63833	71,393.13090	0.71393	63,833.416	12.74	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	12,643.41610		0.12643	10,723.13090	0.10723	12,643.416	12.74	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	63,094.11630		0.63094	70,624.45880	0.70624	63,094.116	12.73	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	12,904.11630		0.12904	10,954.45880	0.10954	12,904.116	12.73	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.52240		9.52240	9.61860	9.61860		14.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	47,674.09180		0.47674	52,703.05400	0.52703	47,674.092	14.39	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	44,434.09180		0.44434	39,843.05400	0.39843	44,434.092	14.39	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	47,260.77150		0.47261	52,256.77930	0.52257	47,260.772	14.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	45,020.77150		0.45021	40,396.77930	0.40397	45,020.772	14.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	46,860.90980		0.46861	51,813.86260	0.51814	46,860.910	14.44	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	45,620.90980		0.45621	40,953.86260	0.40954	45,620.910	14.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.09510		14.09510	14.17550	14.17550		11.24	591,994.20	42	9,947.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,102.32800		2.10233	2,182.77980	2.18278	2,102.328	16.86	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.22800		0.00723	7.27980	0.00728	7.228	16.86	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,125.41250		1.12541	1,206.43390	1.20643	1,125.413	12.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	30.31250		0.03031	30.93390	0.03093	30.313	12.67	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	461.15540		0.46116	525.89980	0.52590	461.155	11.00	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	156.05540		0.15606	140.39980	0.14040	156.055	11.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	39.53010		0.03953	49.67580	0.04968	39.530	13.42	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,244.43010		1.24443	1,174.17580	1.17418	1,244.430	13.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	180.51290		0.18051	217.43500	0.21744	180.513	11.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	485.41290		0.48541	441.93500	0.44194	485.413	11.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	119.28720		0.11929	147.04760	0.14705	119.287	12.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	674.18720		0.67419	621.54760	0.62155	674.187	12.22	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	92.51170		0.09251	115.56900	0.11557	92.512	12.49	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	797.41170		0.79741	740.06900	0.74007	797.412	12.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	454.79090		0.45479	519.17930	0.51918	454.791	11.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	159.69090		0.15969	143.67930	0.14368	159.691	11.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	448.48130		0.44848	512.50780	0.51251	448.481	11.02	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	163.38130		0.16338	147.00780	0.14701	163.381	11.02	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	198.91130		0.19891	238.23930	0.23824	198.911	11.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	443.81130		0.44381	402.73930	0.40274	443.811	11.67	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.26920		14.26920	14.35020	14.35020		12.34	0.00	0	2,764.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	311.57320		0.31157	352.07590	0.35208	311.573	13.10	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	802.37320		0.80237	761.87590	0.76188	802.373	13.10	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	317.25100		0.31725	358.19080	0.35819	317.251	13.07	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	788.05100		0.78805	747.99080	0.74799	788.051	13.07	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	314.39960		0.31440	355.11860	0.35512	314.400	13.09	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	795.19960		0.79520	754.91860	0.75492	795.200	13.09	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.43480		14.43480	14.51780	14.51780		12.91	0.00	0	988.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	456.35720		0.45636	502.85640	0.50286	456.357	13.51	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	931.55720		0.93156	895.05640	0.89506	931.557	13.51	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	462.48340		0.46248	509.31670	0.50932	462.483	13.49	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	917.68340		0.91768	881.51670	0.88152	917.683	13.49	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	459.40760		0.45941	506.07850	0.50608	459.408	13.50	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	924.60760		0.92461	888.27850	0.88828	924.608	13.50	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
£ / R	On 17/03/2014	Foreign Exchange Future			14.61450		14.61450	14.70180	14.70180		13.62		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	919.08990		0.91909	979.89960	0.97990	919.090	13.33		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	614.58990		0.61459	588.09960	0.58810	614.590	13.33		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	928.79770		0.92880	989.79010	0.98979	928.798	13.32		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	604.29770		0.60430	577.99010	0.57799	604.298	13.32		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	923.93530		0.92394	984.83080	0.98483	923.935	13.33		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	609.43530		0.60944	583.03080	0.58303	609.435	13.33		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09870		0.09870	0.09960	0.09960		17.89		0.00	0	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	916.63200		0.00917	999.98620	0.01000	916.632	17.32		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	46.63200		0.00047	39.98620	0.00040	46.632	17.32		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	266.70950		0.00267	314.34280	0.00314	266.710	17.89		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	396.70950		0.00397	354.34280	0.00354	396.709	17.89		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	60.65870		0.00061	76.68060	0.00077	60.659	20.36		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,190.65870		0.01191	1,116.68060	0.01117	1,190.659	20.36		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10010		0.10010	0.10100	0.10100		17.91		0.00	0	919.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,121.40130		0.01121	1,198.36770	0.01198	1,121.401	17.15		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	111.40130		0.00111	98.36770	0.00098	111.401	17.15		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	495.36800		0.00495	544.38140	0.00544	495.368	17.91		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	485.36800		0.00485	444.38140	0.00444	485.368	17.91		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	208.53890		0.00209	233.20330	0.00233	208.539	19.93		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,198.53890		0.01199	1,133.20330	0.01133	1,198.539	19.93		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.93070		11.93070	11.99600	11.99600		12.28		5,583,567.60	468	58,062.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	103.73190		0.10373	125.28920	0.12529	103.732	13.69		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	673.03190		0.67303	629.28920	0.62929	673.032	13.69		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	719.26830		0.71927	780.88500	0.78088	719.268	11.94		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	48.56830		0.04857	44.88500	0.04489	48.568	11.94		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	602.87500		0.60288	660.80760	0.66081	602.875	11.81		0.00	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	72.17500		0.07218	64.80760	0.06481	72.175	11.81	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	336.32550		0.33633	383.30570	0.38331	336.326	12.15	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	205.62550		0.20563	187.30570	0.18731	205.625	12.15	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	736.71460		0.73671	798.52170	0.79852	736.715	11.98	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	46.01460		0.04601	42.52170	0.04252	46.015	11.98	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	727.97700		0.72798	789.68900	0.78969	727.977	11.96	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	47.27700		0.04728	43.68900	0.04369	47.277	11.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.09160	12.09160		12.15820	12.15820		13.25	0.00	0	17,997.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	213.58350		0.21358	238.88150	0.23888	213.583	14.79	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	971.98350		0.97198	930.68150	0.93068	971.984	14.79	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	475.69700		0.47570	520.13980	0.52014	475.697	13.15	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	394.09700		0.39410	371.93980	0.37194	394.097	13.15	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	376.62620		0.37663	414.39250	0.41439	376.626	13.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	535.02620		0.53503	506.19250	0.50619	535.026	13.55	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	342.27740		0.34228	377.81580	0.37782	342.277	13.75	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	600.67740		0.60068	569.61580	0.56962	600.677	13.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	485.26450		0.48526	530.12910	0.53013	485.264	13.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	383.66450		0.38366	361.92910	0.36193	383.664	13.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	480.46020		0.48046	525.11730	0.52512	480.460	13.13	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	388.86020		0.38886	366.91730	0.36692	388.860	13.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.24470	12.24470		12.31320	12.31320		13.79	0.00	0	1,460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,198.08410		1.19808	1,260.65660	1.26066	1,198.084	13.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	153.38410		0.15338	147.45660	0.14746	153.384	13.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,016.49970		1.01650	1,076.78300	1.07678	1,016.500	13.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	214.79970		0.21480	206.58300	0.20658	214.800	13.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	981.03360		0.98103	1,040.78310	1.04078	981.034	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	229.33360		0.22933	220.58310	0.22058	229.334	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	946.24870		0.94625	1,005.43500	1.00543	946.249	13.05	0.00	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	244.54870		0.24455	235.23500	0.23523	244.549	13.05	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.41040		12.41040	12.48290	12.48290		14.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	661.29450		0.66129	703.73130	0.70373	661.294	14.52	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	760.89450		0.76089	730.83130	0.73083	760.894	14.52	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	668.88260		0.66888	711.64120	0.71164	668.883	14.49	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	748.48260		0.74848	718.74120	0.71874	748.483	14.49	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	665.07740		0.66508	707.64070	0.70764	665.077	14.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	754.67740		0.75468	724.74070	0.72474	754.677	14.50	0.00	0	0.00
2025	On 02/05/2013	Bond Future			115.72899		115.72899	114.81577	114.81577			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	2,315.32000		2.31532	1,402.10000	1.40210	2,315.320		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			112.67356		112.67356	112.67249	112.67249			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,069.08000		1.06908	1,068.01000	1.06801	1,069.080		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			117.49563		117.49563	116.90644	116.90644			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	102.19000		0.10219	691.38000	0.69138	102.190		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			493.92600		493.92600	492.35600	492.35600			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			500.38500		500.38500	498.79400	498.79400			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			507.50600		507.50600	505.89300	505.89300			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			440.01000		440.01000	438.32300	438.32300			0.00	0	1,017.00
ALBI	On 01/08/2013	Index Future			445.76400		445.76400	444.05500	444.05500			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			452.10800		452.10800	450.37500	450.37500			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			9.63240		9.63240	9.73830	9.73830		8.75	288,972.00	30	15,570.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	879.07730		0.87908	983.59920	0.98360	879.077	11.34	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	6.67730		0.00668	5.29920	0.00530	6.677	11.34	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	898.73020		0.89873	1,003.29610	1.00330	898.730	11.45	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	6.33020		0.00633	4.99610	0.00500	6.330	11.45	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	888.90100		0.88890	993.44510	0.99345	888.901	11.40	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	6.50100		0.00650	5.14510	0.00515	6.501	11.40	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.68690		9.68690	9.79270	9.79270		9.95	0.00	0	8,269.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	101.64760		0.10165	123.17950	0.12318	101.648	11.65	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	714.74760		0.71475	630.47950	0.63048	714.748	11.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	821.08110		0.82108	919.64750	0.91965	821.081	10.07	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	34.18110		0.03418	26.94750	0.02695	34.181	10.07	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	812.18410		0.81218	910.49640	0.91050	812.184	10.07	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	35.28410		0.03528	27.79640	0.02780	35.284	10.07	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	495.46340		0.49546	576.38200	0.57638	495.463	9.89	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	108.56340		0.10856	83.68200	0.08368	108.563	9.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,200.17870		1.20018	1,304.35750	1.30436	1,200.179	11.29	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	13.27870		0.01328	11.65750	0.01166	13.279	11.29	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	911.53910		0.91154	1,012.32080	1.01232	911.539	10.14	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	24.63910		0.02464	19.62080	0.01962	24.639	10.14	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	830.00680		0.83001	928.82090	0.92882	830.007	10.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	33.10680		0.03311	26.12090	0.02612	33.107	10.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.73730		9.73730	9.84490	9.84490		10.64	0.00	0	1,872.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	483.79380		0.48379	554.19670	0.55420	483.794	10.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	226.49380		0.22649	189.29670	0.18930	226.494	10.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	495.61610		0.49562	566.97460	0.56697	495.616	10.50	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	218.31610		0.21832	182.07460	0.18207	218.316	10.50	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	489.67980		0.48968	560.56280	0.56056	489.680	10.50	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
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	222.37980		0.22238	185.66280	0.18566	222.380	10.50	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.79040		9.79040	9.90050	9.90050		11.17	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	568.80380		0.56880	637.69140	0.63769	568.804	10.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	288.40380		0.28840	247.19140	0.24719	288.404	10.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	579.95330		0.57995	649.67040	0.64967	579.953	10.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	279.55330		0.27955	239.17040	0.23917	279.553	10.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	574.35670		0.57436	643.66270	0.64366	574.357	10.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	283.95670		0.28396	243.16270	0.24316	283.957	10.91	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.26760		10.26760	10.38530	10.38530		13.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,059.18480		3.05918	3,172.27980	3.17228	3,059.185	13.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	41.58480		0.04158	36.97980	0.03698	41.585	13.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	3,012.11150		3.01211	3,125.35260	3.12535	3,012.112	13.05	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	44.51150		0.04451	40.05260	0.04005	44.511	13.05	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,965.20100		2.96520	3,078.16380	3.07816	2,965.201	13.02	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	47.60100		0.04760	42.86380	0.04286	47.601	13.02	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.13140		9.13140	9.22180	9.22180		11.00	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	295.26310		0.29526	362.98630	0.36299	295.263	11.04	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	103.86310		0.10386	81.18630	0.08119	103.863	11.04	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	288.75410		0.28875	355.83000	0.35583	288.754	11.04	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	107.35410		0.10735	84.03000	0.08403	107.354	11.04	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	282.32760		0.28233	348.74570	0.34875	282.328	11.04	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	110.92760		0.11093	86.94570	0.08695	110.928	11.04	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.22800		9.22800	9.31930	9.31930		12.89	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	393.85020		0.39385	450.91600	0.45092	393.850	12.77	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	255.85020		0.25585	221.61600	0.22162	255.850	12.77	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	388.55100		0.38855	445.16730	0.44517	388.551	12.77	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	260.55100		0.26055	225.86730	0.22587	260.551	12.77	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	383.30500		0.38331	439.46850	0.43947	383.305	12.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	265.30500		0.26531	230.16850	0.23017	265.305	12.78	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.16760		0.16760	0.17680	0.17680			0.00	0	5,000.00
CF CANDO CACY	On 02/04/2013	Can-Do Future			3.28530		3.28530	1.11310	1.11310			0.00	0	15,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			102.77220		102.77220	123.61020	123.61020			0.00	0	5,000.00
CF CANDO CADA	On 04/04/2013	Can-Do Future			0.02050		0.02050	0.00980	0.00980			0.00	0	30,000.00
CF CANDO CADB	On 09/04/2013	Can-Do Future			0.04120		0.04120	0.02460	0.02460			0.00	0	50,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			47.88360		47.88360	61.88390	61.88390			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			1,294.63990		1,294.63990	4,850.72090	4,850.72090			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			2,996.38980		2,996.38980	-1,807.56840	-1,807.56840			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			47.88360		47.88360	61.88390	61.88390			0.00	0	7,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			2.12000		2.12000	-33.99020	-33.99020			0.00	0	25,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.80050		9.80050	9.85470	9.85470		12.50	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	373.58800		0.37359	413.55660	0.41356	373.588	12.29	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	113.08800		0.11309	98.85660	0.09886	113.088	12.29	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	367.03050		0.36703	406.67300	0.40667	367.031	12.30	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	116.53050		0.11653	101.97300	0.10197	116.530	12.30	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	360.54080		0.36054	399.85430	0.39985	360.541	12.31	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	120.04080		0.12004	105.15430	0.10515	120.041	12.31	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.94050		9.94050	9.99520	9.99520		13.79	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	420.85890		0.42086	451.94590	0.45195	420.859	13.61	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	320.35890		0.32036	296.74590	0.29675	320.359	13.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	416.07230		0.41607	446.92700	0.44693	416.072	13.62	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	325.57230		0.32557	301.72700	0.30173	325.572	13.62	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	411.32770		0.41133	441.95310	0.44195	411.328	13.64	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	330.82770		0.33083	306.75310	0.30675	330.828	13.64	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.20620		12.20620	12.27420	12.27420		13.67	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	688.97710		0.68898	739.78340	0.73978	688.977	13.29	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	372.77710		0.37278	355.58340	0.35558	372.777	13.29	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	683.69150		0.68369	734.34440	0.73434	683.691	13.30	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	377.49150		0.37749	360.14440	0.36014	377.492	13.30	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	678.44240		0.67844	728.93780	0.72894	678.442	13.31	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	382.24240		0.38224	364.73780	0.36474	382.242	13.31	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry			7.69900		7.69900	7.76780	7.76780		10.41	0.00	13,500	13,500.00
DANZ	On 04/04/2013	Any day expiry	7.64	Call	82.98850		0.08299	140.13680	0.14014	82.989	11.28	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.64	Put	23.98850		0.02399	12.33680	0.01234	23.988	11.28	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Call	75.71140		0.07571	131.54980	0.13155	75.711	11.14	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Put	26.71140		0.02671	13.74980	0.01375	26.711	11.14	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.66	Call	68.70630		0.06871	123.11580	0.12312	68.706	10.99	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.66	Put	29.70630		0.02971	15.31580	0.01532	29.706	10.99	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.74	Call	28.82440		0.02882	63.01350	0.06301	28.824	10.90	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.74	Put	69.82440		0.06982	35.21350	0.03521	69.824	10.90	0.00	0	6,000.00
DANZ	On 04/04/2013	Any day expiry	7.75	Call	25.86060		0.02586	56.67520	0.05668	25.861	11.02	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.75	Put	76.86060		0.07686	38.87520	0.03888	76.861	11.02	0.00	0	5,000.00
DANZ	On 04/04/2013	Any day expiry	7.77	Call	20.73360		0.02073	47.20460	0.04720	20.734	11.26	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.77	Put	91.73360		0.09173	49.40460	0.04940	91.734	11.26	0.00	0	5,000.00
DAUS	On 28/03/2013	Any day expiry			9.21430		9.21430	9.30230	9.30230		10.83	0.00	30,000	0.00
DAUS	On 28/03/2013	Any day expiry	9.35	Call	0.00000		0.00000	9.78930	0.00979	0.000	10.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/03/2013	Any day expiry	9.35	Put	135.70000		0.13570	57.48930	0.05749	135.700	10.83	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.23	Call	0.00000		0.00000	78.09680	0.07810	0.000	10.83	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.23	Put	15.70000		0.01570	5.79680	0.00580	15.700	10.83	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Call	0.00000		0.00000	69.44660	0.06945	0.000	10.83	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Put	25.70000		0.02570	7.14660	0.00715	25.700	10.83	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.28	Call	0.00000		0.00000	38.33390	0.03833	0.000	10.83	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.28	Put	65.70000		0.06570	16.03390	0.01603	65.700	10.83	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.22	Call	0.00000		0.00000	86.99330	0.08699	0.000	10.83	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.22	Put	5.70000		0.00570	4.69330	0.00469	5.700	10.83	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			9.22150		9.22150	9.31480	9.31480		11.71	0.00	0	3,036.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	89.91280		0.08991	142.29920	0.14230	89.913	12.01	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	118.41280		0.11841	77.49920	0.07750	118.413	12.01	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	85.99370		0.08599	136.35940	0.13636	85.994	12.07	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	124.49370		0.12449	81.55940	0.08156	124.494	12.07	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	111.79230		0.11179	174.11680	0.17412	111.792	11.71	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	90.29230		0.09029	59.31680	0.05932	90.292	11.71	0.00	0	10,000.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	93.98060		0.09398	148.38250	0.14838	93.981	11.95	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	112.48060		0.11248	73.58250	0.07358	112.481	11.95	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.23280		9.23280	9.32610	9.32610		12.06	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,232.89880		1.23290	1,326.16880	1.32617	1,232.899	16.31	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.09880		0.00010	0.06880	0.00007	0.099	16.31	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,132.97800		1.13298	1,226.22460	1.22622	1,132.978	15.77	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.17800		0.00018	0.12460	0.00012	0.178	15.77	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,033.12080		1.03312	1,126.32530	1.12633	1,033.121	15.23	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.32080		0.00032	0.22530	0.00023	0.321	15.23	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	229.64320		0.22964	303.10190	0.30310	229.643	12.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	56.84320		0.05684	37.00190	0.03700	56.843	12.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	81.21940		0.08122	119.72910	0.11973	81.219	12.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.35	Put	198.41940		0.19842	143.62910	0.14363	198.419	12.60	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	44.21060		0.04421	68.35780	0.06836	44.211	13.45	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	321.41060		0.32141	252.25780	0.25226	321.411	13.45	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	258.77670		0.25878	335.35990	0.33536	258.777	12.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	45.97670		0.04598	29.25990	0.02926	45.977	12.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	243.99650		0.24400	319.05670	0.31906	243.997	12.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	51.19650		0.05120	32.95670	0.03296	51.196	12.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	236.76550		0.23677	311.03460	0.31103	236.765	12.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	53.96550		0.05397	34.93460	0.03493	53.966	12.12	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.27260		9.27260	9.36640	9.36640		12.12	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	154.04450		0.15404	198.72070	0.19872	154.045	12.53	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	231.44450		0.23144	182.32070	0.18232	231.445	12.53	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	105.08760		0.10509	138.59930	0.13860	105.088	13.19	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	342.48760		0.34249	282.19930	0.28220	342.488	13.19	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	319.03980		0.31904	390.63190	0.39063	319.040	12.00	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	86.43980		0.08644	64.23190	0.06423	86.440	12.00	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	312.25940		0.31226	383.23800	0.38324	312.259	12.01	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	89.65940		0.08966	66.83800	0.06684	89.659	12.01	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	305.56110		0.30556	375.91740	0.37592	305.561	12.02	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	92.96110		0.09296	69.51740	0.06952	92.961	12.02	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,174.51240		1.17451	1,267.88980	1.26789	1,174.512	14.43	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	1.91240		0.00191	1.48980	0.00149	1.912	14.43	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,075.35700		1.07536	1,168.52750	1.16853	1,075.357	13.95	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	2.75700		0.00276	2.12750	0.00213	2.757	13.95	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.30910		9.30910	9.40320	9.40320		12.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	372.02420		0.37202	440.11650	0.44012	372.024	12.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	122.92420		0.12292	96.91650	0.09692	122.924	12.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	218.21400		0.21821	267.80160	0.26780	218.214	12.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.35	Put	259.11400		0.25911	214.60160	0.21460	259.114	12.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	163.39170		0.16339	201.69870	0.20170	163.392	13.48	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	364.29170		0.36429	308.49870	0.30850	364.292	13.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,116.55780		1.11656	1,209.23850	1.20924	1,116.558	13.79	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	7.45780		0.00746	6.03850	0.00604	7.458	13.79	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	384.95240		0.38495	454.09280	0.45409	384.952	12.40	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	115.85240		0.11585	90.89280	0.09089	115.852	12.40	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	378.45400		0.37845	447.07290	0.44707	378.454	12.41	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	119.35400		0.11935	93.87290	0.09387	119.354	12.41	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,214.50640		1.21451	1,307.60260	1.30760	1,214.506	14.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	5.40640		0.00541	4.40260	0.00440	5.406	14.13	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.34180		9.34180	9.43610	9.43610		13.14	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	138.11660		0.13812	166.77600	0.16678	138.117	14.68	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	596.31660		0.59632	530.67600	0.53068	596.317	14.68	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	351.16140		0.35116	411.07950	0.41108	351.161	12.89	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	199.36140		0.19936	164.97950	0.16498	199.361	12.89	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	345.76840		0.34577	405.19380	0.40519	345.768	12.90	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	203.96840		0.20397	169.09380	0.16909	203.968	12.90	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	340.43670		0.34044	399.37100	0.39937	340.437	12.92	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	208.63670		0.20864	173.27100	0.17327	208.637	12.92	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.34680		9.34680	9.44110	9.44110		13.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	222.15430		0.22215	263.08730	0.26309	222.154	13.76	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	385.35430		0.38535	331.98730	0.33199	385.354	13.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	442.16890		0.44217	508.60320	0.50860	442.169	12.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	145.36890		0.14537	117.50320	0.11750	145.369	12.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	435.93290		0.43593	501.89880	0.50190	435.933	12.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	149.13290		0.14913	120.79880	0.12080	149.133	12.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	281.15200		0.28115	333.25860	0.33326	281.152	13.23	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
DAUS	On 26/07/2013	Any day expiry	9.35	Put	284.35200		0.28435	242.15860	0.24216	284.352	13.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,257.39540		1.25740	1,349.85870	1.34986	1,257.395	14.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	10.59540		0.01060	8.75870	0.00876	10.595	14.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,160.80770		1.16081	1,252.64670	1.25265	1,160.808	13.77	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	14.00770		0.01401	11.54670	0.01155	14.008	13.77	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	448.46690		0.44847	515.36610	0.51537	448.467	12.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	141.66690		0.14167	114.26610	0.11427	141.667	12.73	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.35300		9.35300	9.44740	9.44740		13.26	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	415.40610		0.41541	478.85980	0.47886	415.406	12.86	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	172.40610		0.17241	141.45980	0.14146	172.406	12.86	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	427.31060		0.42731	491.69620	0.49170	427.311	12.83	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	164.31060		0.16431	134.29620	0.13430	164.311	12.83	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	421.32870		0.42133	485.24980	0.48525	421.329	12.85	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	168.32870		0.16833	137.84980	0.13785	168.329	12.85	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.38560		9.38560	9.48020	9.48020		13.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	277.42480		0.27742	320.03170	0.32003	277.425	13.86	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	401.82480		0.40182	349.83170	0.34983	401.825	13.86	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	183.81140		0.18381	214.47490	0.21447	183.811	14.89	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	638.21140		0.63821	574.27490	0.57427	638.211	14.89	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	368.73340		0.36873	423.19770	0.42320	368.733	13.30	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	273.13340		0.27313	232.99770	0.23300	273.133	13.30	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	363.92130		0.36392	417.95770	0.41796	363.921	13.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	278.32130		0.27832	237.75770	0.23776	278.321	13.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	359.16090		0.35916	412.77050	0.41277	359.161	13.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	283.56090		0.28356	242.57050	0.24257	283.561	13.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,207.49800		1.20750	1,298.66050	1.29866	1,207.498	13.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	21.89800		0.02190	18.46050	0.01846	21.898	13.83	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	393.57820		0.39358	450.19920	0.45020	393.578	13.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.24	Put	247.97820		0.24798	209.99920	0.21000	247.978	13.20	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.42070		9.42070	9.51550	9.51550		13.62	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	216.29100		0.21629	247.72010	0.24772	216.291	15.04	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	675.59100		0.67559	612.22010	0.61222	675.591	15.04	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	419.32470		0.41932	473.96940	0.47397	419.325	13.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	288.62470		0.28862	248.46940	0.24847	288.625	13.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	414.46420		0.41446	468.71760	0.46872	414.464	13.42	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	293.76420		0.29376	253.21760	0.25322	293.764	13.42	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	409.65130		0.40965	463.51460	0.46351	409.651	13.44	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	298.95130		0.29895	258.01460	0.25801	298.951	13.44	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	424.23060		0.42423	479.27270	0.47927	424.231	13.38	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	283.53060		0.28353	243.77270	0.24377	283.531	13.38	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.42450		9.42450	9.51930	9.51930		13.64	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	444.85440		0.44485	501.04210	0.50104	444.854	13.34	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	270.35440		0.27035	231.74210	0.23174	270.354	13.34	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	439.79740		0.43980	495.59390	0.49559	439.797	13.36	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	275.29740		0.27530	236.29390	0.23629	275.297	13.36	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	331.04610		0.33105	375.05820	0.37506	331.046	13.96	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	416.54610		0.41655	365.75820	0.36576	416.546	13.96	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,254.36090		1.25436	1,344.84570	1.34485	1,254.361	13.84	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	29.86090		0.02986	25.54570	0.02555	29.861	13.84	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	449.95960		0.44996	506.54190	0.50654	449.960	13.32	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	265.45960		0.26546	227.24190	0.22724	265.460	13.32	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.45710		9.45710	9.55240	9.55240		13.97	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	393.15420		0.39315	441.84620	0.44185	393.154	14.03	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	406.05420		0.40605	359.44620	0.35945	406.054	14.03	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	218.98750		0.21899	247.44650	0.24745	218.988	15.73	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	831.88750		0.83189	765.04650	0.76505	831.888	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
DAUS	On 22/10/2013	Any day expiry	9.39	Call	427.02790		0.42703	479.11540	0.47912	427.028	13.84	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	359.92790		0.35993	316.71540	0.31672	359.928	13.84	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	422.60490		0.42260	474.30700	0.47431	422.605	13.86	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	365.50490		0.36550	321.90700	0.32191	365.505	13.86	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	418.22680		0.41823	469.54170	0.46954	418.227	13.88	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	371.12680		0.37113	327.14170	0.32714	371.127	13.88	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.61960		9.61960	9.71790	9.71790		14.98	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	793.23220		0.79323	861.58230	0.86158	793.232	13.87	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	283.63220		0.28363	253.68230	0.25368	283.632	13.87	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	805.01790		0.80502	874.38850	0.87439	805.018	13.84	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	275.41790		0.27542	246.48850	0.24649	275.418	13.84	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	798.84350		0.79884	867.96920	0.86797	798.844	13.85	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	279.24350		0.27924	250.06920	0.25007	279.243	13.85	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.64360		9.64360	9.74250	9.74250		15.13	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	824.85140		0.82485	893.62930	0.89363	824.851	13.95	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	291.25140		0.29125	261.12930	0.26113	291.251	13.95	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	837.05590		0.83706	906.29490	0.90629	837.056	13.93	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	283.45590		0.28346	253.79490	0.25379	283.456	13.93	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	830.93760		0.83094	899.94610	0.89995	830.938	13.94	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	287.33760		0.28734	257.44610	0.25745	287.338	13.94	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			112.59248		112.59248	112.30737	112.30737			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2013	Bond Future	113.32	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	723.70000		0.72370	1,008.81000	1.00881	723.700		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			8.75171		89.26259	8.83355	88.56553			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	80,082.33000		80.08233	79,385.27000	79.38527	80,082.330		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			8.83943		90.42944	8.92374	89.72336			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	1,337.24000		1.33724	631.16000	0.63116	1,337.240		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	79,378.11000		79.37811	78,672.03000	78.67203	79,378.110		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			439.70100		439.70100	438.10200	438.10200			4,397,010.00	1	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	67,110.00000		6.71100	51,120.00000	5.11200	67,110.000		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	67,010.00000		6.70100	51,020.00000	5.10200	67,010.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	66,910.00000		6.69100	50,920.00000	5.09200	66,910.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			445.45000		445.45000	443.83100	443.83100			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	5,400.00000		0.54000	21,590.00000	2.15900	5,400.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	446.00	Put	5,500.00000	0.55000	21,690.00000	2.16900	5,500.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	5,600.00000	0.56000	21,790.00000	2.17900	5,600.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			451.79000	451.79000	450.14800	450.14800			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	58,000.00000	5.80000	41,580.00000	4.15800	58,000.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	57,900.00000	5.79000	41,480.00000	4.14800	57,900.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	57,800.00000	5.78000	41,380.00000	4.13800	57,800.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future			204.03300	204.03300	203.52700	203.52700			248,920,260.00	122	581.00
IGOV	On 01/08/2013	Index Future			206.75500	206.75500	206.24300	206.24300			0.00	0	149.00
IGOV	On 07/11/2013	Index Future			209.76500	209.76500	209.24500	209.24500			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
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 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			5.13000		94.87000	5.14000	94.86000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.14000		94.86000	5.15000	94.85000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.15000		94.85000	5.16000	94.84000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.15000		94.85000	5.17000	94.83000				0.00	0	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			5.18000		94.82000	5.23000	94.77000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.29000		94.71000	5.35000	94.65000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.43000		94.57000	5.49000	94.51000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.58000		94.42000	5.64000	94.36000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.75000		94.25000	5.82000	94.18000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.75370		7.75370	7.82120	7.82120		8.53		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	429.86130		0.42986	493.23700	0.49324	429.861	9.40		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	16.16130		0.01616	12.03700	0.01204	16.161	9.40		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	420.68190		0.42068	483.84570	0.48385	420.682	9.35		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	16.98190		0.01698	12.64570	0.01265	16.982	9.35		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	411.69500		0.41169	474.48460	0.47448	411.695	9.33		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	17.99500		0.01800	13.28460	0.01328	17.995	9.33		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.80250		7.80250	7.87060	7.87060		10.55		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	347.32980		0.34733	395.42590	0.39543	347.330	10.69		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	134.82980		0.13483	114.82590	0.11483	134.830	10.69		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	340.90450		0.34090	388.60490	0.38860	340.904	10.69		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	138.40450		0.13840	118.00490	0.11800	138.405	10.69		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	334.54530		0.33455	381.84840	0.38185	334.545	10.68	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	142.04530		0.14205	121.24840	0.12125	142.045	10.68	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			6.83556		107.87836	6.88685	107.50187			0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,490.56000		1.49056	1,114.07000	1.11407	1,490.560		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	1,562.78000		1.56278	1,186.29000	1.18629	1,562.780		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	1,634.94000		1.63494	1,258.45000	1.25845	1,634.940		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			6.89079		109.28865	6.94401	108.90722			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,818.83000		2.81883	2,437.40000	2.43740	2,818.830		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	2,888.20000		2.88820	2,506.77000	2.50677	2,888.200		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	2,957.51000		2.95751	2,576.08000	2.57608	2,957.510		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			5.49708		119.38663	5.51831	119.33518		1.72	0.00	0	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	105.99000		0.10599	95.42000	0.09542	105.990		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	487.52000		0.48752	528.40000	0.52840	487.520		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	112.90000		0.11290	101.75000	0.10175	112.900		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	470.09000		0.47009	510.39000	0.51039	470.090		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	120.12000		0.12012	108.37000	0.10837	120.120		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	452.98000		0.45298	492.68000	0.49268	452.980		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.52066		120.94733	5.54472	120.89528		1.58	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,491.70000		91.49170	91,439.65000	91.43965	91,491.700		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.55282		115.86184	5.58085	115.80905		1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	571.84000		0.57184	545.84000	0.54584	571.840	1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	501.82000		0.50182	528.61000	0.52861	501.820	1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	582.01000		0.58201	555.72000	0.55572	582.010	1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	493.17000		0.49317	519.67000	0.51967	493.170	1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	592.29000		0.59229	565.70000	0.56570	592.290	1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	484.63000		0.48463	510.83000	0.51083	484.630	1.48	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.58414		117.41730	5.61713	117.36381		1.28	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	625.97000		0.62597	598.54000	0.59854	625.970	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	503.03000		0.50303	529.09000	0.52909	503.030	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	608.01000		0.60801	581.06000	0.58106	608.010	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	517.46000		0.51746	544.00000	0.54400	517.460	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	616.96000		0.61696	589.77000	0.58977	616.960	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	510.21000		0.51021	536.51000	0.53651	510.210	1.29	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			7.39543		130.30485	7.45695	129.69102		10.48	19,545,727.50	150	64,429.00
R186	On 02/05/2013	Bond Future	6.75	Call	103.92000		0.10392	78.10000	0.07810	103.920	10.26	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,802.64000		6.80264	7,390.65000	7.39065	6,802.640	10.26	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	1,655.26000		1.65526	1,388.87000	1.38887	1,655.260	10.45	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	1,709.64000		1.70964	2,057.08000	2.05708	1,709.640	10.45	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	1,705.12000		1.70512	1,433.00000	1.43300	1,705.120	10.45	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	1,659.38000		1.65938	2,001.09000	2.00109	1,659.380	10.45	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	1,755.86000		1.75586	1,478.01000	1.47801	1,755.860	10.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.41	Put	1,610.11000		1.61011	1,946.09000	1.94609	1,610.110	10.46	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	2,883.34000		2.88334	2,498.04000	2.49804	2,883.340	10.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	858.21000		0.85821	1,086.74000	1.08674	858.210	10.52	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	3,964.27000		3.96427	3,504.73000	3.50473	3,964.270	10.58	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	482.96000		0.48296	637.25000	0.63725	482.960	10.58	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.46283		126.72374	7.52643	126.10199		12.08	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	2,638.45000		2.63845	2,398.60000	2.39860	2,638.450	12.01	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	4,750.65000		4.75065	5,132.55000	5.13255	4,750.650	12.01	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,451.33000		117.45133	116,829.58000	116.82958	117,451.330	12.50	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.50	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.53624		128.52731	7.60220	127.89667		11.81	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,084.30000		12.08430	11,570.46000	11.57046	12,084.300	12.37	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,159.56000		1.15956	1,276.36000	1.27636	1,159.560	12.37	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,098.25000		8.09825	7,674.14000	7.67414	8,098.250	12.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,488.11000		2.48811	2,694.64000	2.69464	2,488.110	12.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,160.09000		8.16009	7,734.29000	7.73429	8,160.090	12.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,460.03000		2.46003	2,664.87000	2.66487	2,460.030	12.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,222.10000		8.22210	7,794.61000	7.79461	8,222.100	12.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,432.22000		2.43222	2,635.37000	2.63537	2,432.220	12.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.60542		124.96252	7.67367	124.32346		11.74	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	6,057.19000		6.05719	5,714.77000	5.71477	6,057.190	11.74	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,801.44000		4.80144	5,098.08000	5.09808	4,801.440	11.74	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	6,105.94000		6.10594	5,761.78000	5.76178	6,105.940	11.74	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,757.59000		4.75759	5,052.49000	5.05249	4,757.590	11.74	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	6,156.72000		6.15672	5,810.82000	5.81082	6,156.720	11.75	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,715.86000		4.71586	5,009.02000	5.00902	4,715.860	11.75	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			293.93971	293.93971	292.68714	292.68714			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	11,549.71000	11.54971	10,297.14000	10.29714	11,549.710		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	11,539.71000	11.53971	10,287.14000	10.28714	11,539.710		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	11,529.71000	11.52971	10,277.14000	10.27714	11,529.710		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			5.32513	108.54290	5.31478	108.55937		1.04	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	0.98	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	2,072.68000	2.07268	2,056.21000	2.05621	2,072.680	0.98	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	0.98	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	2,056.35000	2.05635	2,039.88000	2.03988	2,056.350	0.98	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	0.98	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	2,040.01000	2.04001	2,023.54000	2.02354	2,040.010	0.98	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.33431	105.55803	5.32191	105.57478		0.92	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,312.35000	68.31235	68,329.10000	68.32910	68,312.350	0.99	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.99	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.33078	107.06035	5.31520	107.07735		0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	75.08000	0.07508	78.91000	0.07891	75.080	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	667.51000	0.66751	654.34000	0.65434	667.510	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	77.25000	0.07725	81.16000	0.08116	77.250	0.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.80	Put	658.68000		0.65868	645.59000	0.64559	658.680	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	79.46000		0.07946	83.46000	0.08346	79.460	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	649.89000		0.64989	636.89000	0.63689	649.890	0.82	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.30405	104.08909		5.28374	104.10632		0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	255.66000		0.25566	264.45000	0.26445	255.660	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	293.03000		0.29303	284.59000	0.28459	293.030	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	247.65000		0.24765	256.26000	0.25626	247.650	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	302.00000		0.30200	293.38000	0.29338	302.000	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	251.63000		0.25163	260.33000	0.26033	251.630	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	297.49000		0.29749	288.96000	0.28896	297.490	0.71	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			220.01980	220.01980		220.01912	220.01912			0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,979.80000		8.97980	8,979.12000	8.97912	8,979.800		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	8,969.80000		8.96980	8,969.12000	8.96912	8,969.800		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	8,959.80000		8.95980	8,959.12000	8.95912	8,959.800		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.91160	110.04177		5.96334	109.83532		3.93	0.00	0	10,836.00
R203	On 02/05/2013	Bond Future	5.89	Call	489.96000		0.48996	405.27000	0.40527	489.960	3.91	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	576.29000		0.57629	698.05000	0.69805	576.290	3.91	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	509.34000		0.50934	422.23000	0.42223	509.340	3.91	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	555.69000		0.55569	675.03000	0.67503	555.690	3.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.91	Call	529.18000		0.52918	439.66000	0.43966	529.180	3.92	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	535.57000		0.53557	652.50000	0.65250	535.570	3.92	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.95346		111.48027	6.00886	111.27122		3.77	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,267.07000		98.26707	98,058.02000	98.05802	98,267.070	3.94	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	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.00476		108.90714	6.06470	108.69513		3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,248.76000		1.24876	1,146.68000	1.14668	1,248.760	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,230.21000		1.23021	1,340.14000	1.34014	1,230.210	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,677.62000		106.67762	106,465.61000	106.46561	106,677.620	3.84	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	3.84	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	778.34000		0.77834	704.67000	0.70467	778.340	3.61	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,828.40000		1.82840	1,966.74000	1.96674	1,828.400	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,212.88000		1.21288	1,112.72000	1.11272	1,212.880	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,265.17000		1.26517	1,377.02000	1.37702	1,265.170	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,230.57000		1.23057	1,129.46000	1.12946	1,230.570	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,247.43000		1.24743	1,358.33000	1.35833	1,247.430	3.64	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.05587		110.36923	6.12071	110.15435		3.42	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	1,588.86000		1.58886	1,476.53000	1.47653	1,588.860	3.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,244.03000		1.24403	1,346.58000	1.34658	1,244.030	3.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,229.68000		1.22968	1,134.28000	1.13428	1,229.680	3.41	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	1,581.68000		1.58168	1,701.16000	1.70116	1,581.680	3.41	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1,552.27000		1.55227	1,441.54000	1.44154	1,552.270	3.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	1,273.57000		1.27357	1,377.72000	1.37772	1,273.570	3.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	1,570.51000		1.57051	1,458.98000	1.45898	1,570.510	3.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,258.74000		1.25874	1,362.09000	1.36209	1,258.740	3.45	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future			6.16999		111.58505	6.22163	111.33057		5.16	0.00	0	5,262.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,044.59000		1.04459	900.37000	0.90037	1,044.590	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	454.30000		0.45430	564.56000	0.56456	454.300	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,075.82000		1.07582	928.87000	0.92887	1,075.820	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	436.52000		0.43652	544.05000	0.54405	436.520	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,107.53000		1.10753	957.87000	0.95787	1,107.530	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	419.25000		0.41925	524.07000	0.52407	419.250	5.17	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.22075		109.01741	6.27534	108.75966		5.31	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,133.91000		100.13391	99,876.16000	99.87616	100,133.910	5.54	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	5.54	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.27646		110.56896	6.33455	110.30759		4.98	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	3,812.46000		3.81246	3,616.50000	3.61650	3,812.460	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	611.74000		0.61174	677.15000	0.67715	611.740	5.20	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,754.77000		1.75477	1,627.56000	1.62756	1,754.770	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,693.78000		1.69378	1,827.94000	1.82794	1,693.780	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,778.31000		1.77831	1,650.02000	1.65002	1,778.310	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,672.30000		1.67230	1,805.38000	1.80538	1,672.300	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,802.02000		1.80202	1,672.65000	1.67265	1,802.020	5.00	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,651.01000		1.65101	1,783.01000	1.78301	1,651.010	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future			6.32950		108.02268	6.39121	107.75779		4.87	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,097.01000		2.09701	1,961.57000	1.96157	2,097.010	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,794.46000		1.79446	1,923.91000	1.92391	1,794.460	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,119.57000		2.11957	1,983.21000	1.98321	2,119.570	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,774.19000		1.77419	1,902.72000	1.90272	1,774.190	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,074.58000		2.07458	1,940.08000	1.94008	2,074.580	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,814.88000		1.81488	1,945.27000	1.94527	1,814.880	4.86	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.36437		103.73789	5.35381	103.74507		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	1,357.30000		1.35730	1,350.12000	1.35012	1,357.300	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	1,350.35000		1.35035	1,343.17000	1.34317	1,350.350	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	1,343.40000		1.34340	1,336.22000	1.33622	1,343.400	0.38		0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.37590		101.33219	5.35919	101.33953		0.31		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,334.08000		30.33408	30,341.42000	30.34142	30,334.080	0.33		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.33		0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.41378		102.77439	5.37210	102.78184		0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	1.21000		0.00121	1.46000	0.00146	1.210	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	202.22000		0.20222	195.02000	0.19502	202.220	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	1.26000		0.00126	1.53000	0.00153	1.260	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	200.47000		0.20047	193.29000	0.19329	200.470	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	1.32000		0.00132	1.59000	0.00159	1.320	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	198.74000		0.19874	191.56000	0.19156	198.740	0.13		0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.39652		106.81668	6.45315	106.50432		6.27		18,052,018.92	169	7,774.00
R207	On 02/05/2013	Bond Future	6.44	Call	950.37000		0.95037	799.62000	0.79962	950.370	6.26		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	710.44000		0.71044	872.05000	0.87205	710.440	6.26		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	980.80000		0.98080	826.74000	0.82674	980.800	6.26		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	685.78000		0.68578	844.08000	0.84408	685.780	6.26		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,011.78000		1.01178	854.43000	0.85443	1,011.780	6.26		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future	6.46	Put	661.71000		0.66171	816.72000	0.81672	661.710	6.26	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.45243		104.57663	6.51185	104.26027		6.61	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,005.44000		97.00544	96,689.08000	96.68908	97,005.440	6.88	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	6.88	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.50985		106.06500	6.57248	105.74414		6.33	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,603.01000		2.60301	2,425.78000	2.42578	2,603.010	6.40	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,683.35000		1.68335	1,826.98000	1.82698	1,683.350	6.40	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,632.79000		2.63279	2,454.34000	2.45434	2,632.790	6.40	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,662.37000		1.66237	1,804.78000	1.80478	1,662.370	6.40	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,662.73000		2.66273	2,483.08000	2.48308	2,662.730	6.41	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,641.59000		1.64159	1,782.80000	1.78280	1,641.590	6.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.56544		103.84943	6.63136	103.52425		6.31	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	2,685.14000		2.68514	2,516.18000	2.51618	2,685.140	6.37	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	2,219.08000		2.21908	2,375.30000	2.37530	2,219.080	6.37	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	2,631.39000		2.63139	2,464.50000	2.46450	2,631.390	6.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	2,263.69000		2.26369	2,421.98000	2.42198	2,263.690	6.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	2,658.19000		2.65819	2,490.27000	2.49027	2,658.190	6.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	2,241.29000		2.24129	2,398.55000	2.39855	2,241.290	6.36	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.51925		102.08078	6.57059	101.76554		7.36	0.00	0	17,339.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,346.56000		1.34656	1,169.45000	1.16945	1,346.560	7.41	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	607.05000		0.60705	745.18000	0.74518	607.050	7.41	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,385.01000		1.38501	1,204.68000	1.20468	1,385.010	7.41	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	584.55000		0.58455	719.46000	0.71946	584.550	7.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.66	Call	1,424.02000		1.42402	1,240.48000	1.24048	1,424.020	7.41	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	562.67000		0.56267	694.37000	0.69437	562.670	7.41	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.57048		103.41520	6.62398	103.09595		7.79	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,370.73000		94.37073	94,051.48000	94.05148	94,370.730	8.10	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	8.10	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.62795		101.49100	6.68398	101.16721		7.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,662.23000		5.66223	5,411.90000	5.41190	5,662.230	8.02	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	764.50000		0.76450	837.96000	0.83796	764.500	8.02	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	2,936.89000		2.93689	2,760.29000	2.76029	2,936.890	7.74	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,003.90000		2.00390	2,151.09000	2.15109	2,003.900	7.74	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	2,969.64000		2.96964	2,791.84000	2.79184	2,969.640	7.74	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,979.42000		1.97942	2,125.41000	2.12541	1,979.420	7.74	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,002.56000		3.00256	2,823.58000	2.82358	3,002.560	7.74	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,955.16000		1.95516	2,099.97000	2.09997	1,955.160	7.74	0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.68226		102.85346	6.74082	102.52531		7.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	3,020.22000		3.02022	2,852.14000	2.85214	3,020.220	7.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	2,640.74000		2.64074	2,800.81000	2.80081	2,640.740	7.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	3,050.19000		3.05019	2,881.07000	2.88107	3,050.190	7.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	2,614.84000		2.61484	2,773.87000	2.77387	2,614.840	7.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	2,991.18000		2.99118	2,824.12000	2.82412	2,991.180	7.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	2,667.61000		2.66761	2,828.70000	2.82870	2,667.610	7.43	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.20442		80.57889	8.28594	79.87895		16.20	0.00	0	10,695.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	7.99	Call	848.98000		0.84898	658.16000	0.65816	848.980	16.10	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	2,736.20000		2.73620	3,245.32000	3.24532	2,736.200	16.10	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	877.65000		0.87765	681.72000	0.68172	877.650	16.10	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	2,675.34000		2.67534	3,179.35000	3.17935	2,675.340	16.10	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	906.97000		0.90697	705.88000	0.70588	906.970	16.10	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	2,615.28000		2.61528	3,114.13000	3.11413	2,615.280	16.10	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.27133		81.63224	8.35505	80.92321		16.78	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,683.13000		71.68313	70,974.10000	70.97410	71,683.130	17.09	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	17.09	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.34502		79.64957	8.43122	78.93044		18.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,206.47000		10.20647	9,639.80000	9.63980	10,206.470	18.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,357.05000		1.35705	1,509.51000	1.50951	1,357.050	18.97	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,513.54000		6.51354	6,062.07000	6.06207	6,513.540	18.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,907.52000		2.90752	3,175.18000	3.17518	2,907.520	18.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,562.19000		6.56219	6,108.81000	6.10881	6,562.190	18.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,878.09000		2.87809	3,143.84000	3.14384	2,878.090	18.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,610.97000		6.61097	6,155.70000	6.15570	6,610.970	18.46	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,848.91000		2.84891	3,112.77000	3.11277	2,848.910	18.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.41407		80.71888	8.50266	79.99004		17.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	5,818.26000		5.81826	5,421.78000	5.42178	5,818.260	17.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,704.21000		4.70421	5,036.57000	5.03657	4,704.210	17.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	5,861.00000		5.86100	5,462.73000	5.46273	5,861.000	17.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,665.96000		4.66596	4,996.53000	4.99653	4,665.960	17.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	5,775.65000		5.77565	5,380.96000	5.38096	5,775.650	17.66	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,742.73000		4.74273	5,076.88000	5.07688	4,742.730	17.66	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			165.31639	165.31639	164.89979	164.89979			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	4,176.39000	4.17639	3,759.79000	3.75979	4,176.390		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	4,166.39000	4.16639	3,749.79000	3.74979	4,166.390		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	4,156.39000	4.15639	3,739.79000	3.73979	4,156.390		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			129.40970	129.40970	129.17904	129.17904			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,719.70000	3.71970	3,489.04000	3.48904	3,719.700		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	3,709.70000	3.70970	3,479.04000	3.47904	3,709.700		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	3,699.70000	3.69970	3,469.04000	3.46904	3,699.700		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			137.36772	137.36772	136.93587	136.93587			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	6,277.72000	6.27772	5,845.87000	5.84587	6,277.720		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	6,267.72000	6.26772	5,835.87000	5.83587	6,267.720		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	6,257.72000	6.25772	5,825.87000	5.82587	6,257.720		0.00	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	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			7.92444	92.53362	7.99591	91.90370		13.74	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,222.66000	1.22266	990.81000	0.99081	1,222.660	13.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	1,975.07000	1.97507	2,373.14000	2.37314	1,975.070	13.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,260.77000	1.26077	1,023.52000	1.02352	1,260.770	13.69	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	1,923.61000	1.92361	2,316.28000	2.31628	1,923.610	13.69	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,299.62000	1.29962	1,056.94000	1.05694	1,299.620	13.69	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	1,873.01000	1.87301	2,260.25000	2.26025	1,873.010	13.69	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.99128	93.74325	8.06479	93.10518		15.08	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,128.23000	83.12823	82,490.16000	82.49016	83,128.230	15.41	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	15.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.06647	91.54036	8.14228	90.89323		15.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,938.37000	6.93837	6,518.01000	6.51801	6,938.370	15.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,602.67000	2.60267	2,829.44000	2.82944	2,602.670	15.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,990.46000	6.99046	6,568.37000	6.56837	6,990.460	15.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,574.90000	2.57490	2,799.94000	2.79994	2,574.900	15.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,042.68000	7.04268	6,618.88000	6.61888	7,042.680	15.92	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,547.38000	2.54738	2,770.71000	2.77071	2,547.380	15.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.13824	92.76930	8.21631	92.11348		15.03	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	5,884.96000	5.88496	5,524.52000	5.52452	5,884.960	15.07	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,451.16000	4.45116	4,746.54000	4.74654	4,451.160	15.07	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	5,795.98000	5.79598	5,438.88000	5.43888	5,795.980	15.06	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,527.43000	4.52743	4,826.15000	4.82615	4,527.430	15.06	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	5,840.40000	5.84040	5,481.63000	5.48163	5,840.400	15.06	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,489.17000	4.48917	4,786.22000	4.78622	4,489.170	15.06	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.24350		82.27182	8.31994	81.57710		16.55		0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,492.20000		73.49220	72,797.48000	72.79748	73,492.200	17.15		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	17.15		0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.30784		83.34731	8.38634	82.64350		17.74		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,899.41000		72.89941	72,195.60000	72.19560	72,899.410	18.11		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	18.11		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			1.48950		1.48950	1.50470	1.50470		13.45		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,048.16090		0.10482	1,186.76870	0.11868	1,048.161	12.97		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	53.16090		0.00532	39.76870	0.00398	53.161	12.97		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	962.22430		0.09622	1,097.69570	0.10977	962.224	12.94		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	67.22430		0.00672	50.69570	0.00507	67.224	12.94		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	879.07770		0.08791	1,010.93300	0.10109	879.078	12.92		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	84.07770		0.00841	63.93300	0.00639	84.078	12.92		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.50150		1.50150	1.51700	1.51700		14.04		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	629.47080		0.06295	716.03660	0.07160	629.471	13.92		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	514.47080		0.05145	446.03660	0.04460	514.471	13.92		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	584.36680		0.05844	666.06060	0.06661	584.367	14.04		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	569.36680		0.05694	496.06060	0.04961	569.367	14.04		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	543.55110		0.05436	620.86910	0.06209	543.551	14.19		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	628.55110		0.06286	550.86910	0.05509	628.551	14.19		0.00	0	0.00
Total for Derivatives :												537,278,607.04	78,844	1 757 085.00	

i-Bonds

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On 28/03/2016	Spot Bond	99.94188	13.98035	99.94188	13.94094				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	108.85858	27.32590	108.85858	27.26037				0.00	0	24,000,000.00
AA04	On 22/03/2017	Spot Bond	100.00011	10.10829	100.00011	10.08381				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	111.70673	9.02348	111.70673	9.00175				0.00	0	62,250,000.00
AB010	On 21/11/2022	Spot Bond	100.63261	7.78587	100.63261	7.76626				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.64155	7.88600	100.64155	7.86614				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.98330	8.00000	46.97312				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	11.95042	101.73855	11.92330				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	25.15249	105.29362	25.09474				0.00	0	18,917,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	50.75972	105.62267	50.64288				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.63390	100.96284	10.60704				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	15.79378	111.66393	15.75511				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	79.37267	100.00003	79.14971				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	33.66806	215.58145	33.66805				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	31.92052	134.94825	31.82801				0.00	0	1,988,444.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	3.54619	269.82094	3.52959				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	28.86652	100.53123	28.79390			402,124,920,000.00		4,000,000	1,000,000.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	56.54381	100.25380	56.40652				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	100.10451	15.03567	100.10451	14.99922			0.00	0	3,000,000.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.26222	100.10764	8.24218			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.40786	100.11256	7.38990			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.38361	100.11573	7.36571			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	26.39502	113.03853	26.33083			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	27.92316	102.88112	27.85378			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	34.63833	106.71879	34.55793			0.00	0	1,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	37.94738	101.43096	37.85427			0.00	0	7,000,000.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	28.50747	100.69530	28.43799			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.16614	101.53927	11.13811			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.48936	101.47729	16.44799			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.07891	101.61005	9.05611		508,050,250,000.00	5,000,000	3,000,000.00	
ABL16	On 25/03/2016	Spot Bond	100.00000	8.80083	100.00000	8.77951			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	71.03136	108.48706	70.89083			0.00	0	1,141,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	80.26007	101.57306	80.02992			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	85.57692	100.00000	85.30351			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	33.70166	215.26681	33.70165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond	133.33110	48.83276	133.33110	48.69027			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.53948	122.14204	22.47893			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.42354	113.35700	8.40217			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.41558	100.00000	5.40292			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	19.27186	123.70523	19.22066			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.55294	102.18114	16.51115			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.56104	99.83242	10.53521			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.32879	99.82309	10.30380			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.62984	99.81405	10.60413			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.95829	106.48741	5.94373			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	27.37644	100.00000	27.31013			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.61606	165.75435	4.60033			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	15.53908	157.68318	15.48799			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.75127	170.05600	3.73824			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	2.36649	172.68858	2.35817			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	33.67234	215.54135	33.67233			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	33.66745	215.58717	33.66744			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	53.12505	100.00000	53.12504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	71.58015	7.40320	71.58015	7.39225			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.40320	71.58015	7.39225			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.57265	84.61000	13.54987			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	21.16235	92.57000	21.12439			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	12.05608	100.05362	12.02686			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	18.90633	95.34000	18.87168			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	35.52359	100.00000	35.45619			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	17.62771	94.00000	17.59574			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	16.52565	94.99000	16.49544			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	25.00490	89.20000	24.96125			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	23.73444	90.02000	23.69274			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.73786	101.37010	8.71596			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.59676	101.21709	8.57525			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	31.61922	89.83000	31.56266			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	24.26550	136.93312	24.19606			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	26.90126	102.86000	26.84917			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	27.32606	96.69000	27.27448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	96.61000	26.25890	96.61000	26.20936			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	25.82905	96.38000	25.78040			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.60663	99.94804	8.58579			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	20.35181	121.81240	20.29926			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	83.51542	104.20000	83.32702			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	10.71379	101.30453	10.68695			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	23.31190	93.54000	23.26895			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	22.11570	92.85000	22.07517			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.24140	103.39542	2.23625			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	1.75920	149.61017	1.75384			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.74019	196.08295	2.72993			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	18.39298	95.40000	18.35897			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	78.71666	107.27000	78.53497			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	18.24228	94.09000	18.20853			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.47237	100.00000	9.45758			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.40866	100.00000	3.40208			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	13.19636	100.00000	13.17084			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	10.03197	114.69202	10.00728			0.00	0	4,351,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	105.76936	27.09363	105.76936	27.03016			0.00	0	6,674,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	10.82472	102.79126	10.80008			0.00	0	3,293,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	9.14926	101.48825	9.12888			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	15.68782	110.44192	15.65038			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	42.22245	125.04605	42.10572			0.00	0	3,700,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	122.48155	4.00000	122.45599			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	3.50748	274.59193	3.49086			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	5.42877	123.88924	5.41379			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.87430	128.40915	2.86614			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	93.07219	99.53952	92.75694			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	85.46896	100.07265	85.27591			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	22.82181	100.00000	22.76592			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	85.04908	100.53957	84.79331			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	99.11359	101.66199	98.85001			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	85.04908	100.53957	84.79331			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	94.59334	101.42690	94.35378			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	99.99274	102.82057	99.74399			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	22.88639	111.03772	22.83153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029	On 20/08/2015	Spot Bond	100.83941	23.44336	100.83941	23.38422			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	23.67616	100.86237	23.61641			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	26.97512	101.18756	26.90685			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	79.89135	100.06785	79.66555			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	79.87582	100.06721	79.65007			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	23.21051	100.81643	23.15196			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.96108	54.43317	8.95042			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	60.36318	100.61624	60.21119			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	55.25747	99.86961	55.12230			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	21.59907	100.00000	21.55809			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	18.13673	100.00000	18.10232			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	18.13673	100.00000	18.10232			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	80.08279	100.07583	79.85643			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	20.80474	100.07969	20.75431			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	21.54691	100.08857	21.49467			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	20.47387	100.07573	20.42424			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	20.69743	100.07841	20.64726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081		On 20/09/2015	Spot Bond	100.07959	20.79580	100.07959	20.74539		0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	103.08180	11.22954	103.08180	11.20378		0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	103.08180	11.22954	103.08180	11.20378		0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	103.10163	11.28151	103.10163	11.25563		0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	100.07361	15.64452	100.07361	15.60659		0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	103.10163	11.28151	103.10163	11.25563		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	103.06198	11.17755	103.06198	11.15191		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	79.64238	30.95435	79.64238	30.90471		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	100.07204	27.44936	100.07204	27.38282		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	100.07100	56.55415	100.07100	56.41706		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	99.94507	15.35610	99.94507	15.31891		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	100.07100	56.55415	100.07100	56.41706		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.07684	8.25916	100.07684	8.23913		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.07933	8.10076	100.07933	8.08112		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.08039	8.05790	100.08039	8.03836		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.07826	7.85081	100.07826	7.83178		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.06560	56.30286	100.06560	56.16638		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.07361	8.76804	100.07361	8.74678		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102	On 12/07/2013	Spot Bond	101.31884	97.08546	101.31884	96.73304			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.56653	110.28658	9.54124			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.06728	56.37823	100.06728	56.24157			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	55.27874	105.71996	55.14929			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	63.52641	100.99526	63.36592			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.66917	101.18059	8.64747			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.61665	102.01291	8.59493			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.79953	100.00000	10.77905			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	64.09451	101.04786	63.93430			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.76083	100.00000	4.75023			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.95377	100.00000	4.94286			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	15.10533	72.59933	15.08276			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.32765	127.83552	2.32141			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	2.41654	127.87043	2.41007			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.65147	100.07569	7.63292			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	41.38120	100.62321	41.27699			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	41.38120	100.62321	41.27699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132		On 27/01/2014	Spot Bond		101.04786	64.09451	101.04786	63.93430		0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond		100.51806	40.68720	100.51806	40.58484		0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond		100.07299	38.88931	100.07299	38.79504		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond		100.07235	38.84773	100.07235	38.75355		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond		101.33418	7.42249	101.33418	7.40430		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond		100.41093	13.11429	100.41093	13.08240		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond		101.33457	7.41223	101.33457	7.39407		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond		103.90444	10.94822	103.90444	10.92294		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond		103.93140	10.99893	103.93140	10.97352		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond		100.22094	27.47377	100.22094	27.40709		50,110,470,000.00	500,000	500,000.00
ACL143		On 20/12/2016	Spot Bond		100.59173	11.22585	100.59173	11.19851		0.00	0	258,500.00
ACL144		On 20/12/2016	Spot Bond		99.93469	10.68879	99.93469	10.66290		2,198,563,180,000.00	22,000,000	11,000,000.00
ACL145		On 20/12/2021	Spot Bond		100.07603	7.66068	100.07603	7.64211		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond		100.93686	63.18509	100.93686	63.03074		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond		100.27790	56.21139	100.27790	56.07488		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond		100.06196	56.13196	100.06196	55.99591		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond		100.07446	10.83521	100.07446	10.80894		1,000,744,600,000.00	10,000,000	5,000,000.00
ACL152		On 08/02/2014	Spot Bond		100.76536	61.95648	100.76536	61.80027		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153	On 20/03/2015	Spot Bond	100.06587	26.96805	100.06587	26.90268				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	26.82938	100.06402	26.76435				0.00	0	3,000,000.00
ACL155	On 20/03/2015	Spot Bond	100.06760	27.09856	100.06760	27.03287				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.81525	100.07424	10.78904				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.46590	100.07047	10.44053				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	26.99252	100.06619	26.92709				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	27.08224	100.06739	27.01660				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	10.36171	102.65284	10.33841				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	19.86573	100.06844	19.81758				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	27.03331	100.06674	26.96778				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	40.31013	100.09530	40.21240				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.90533	100.18292	19.85703				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	56.21138	100.06691	56.07512				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	12.03907	108.26890	12.01049				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.56756	100.07386	9.54437			150,110,790,000.00	1,500,000	1,500,000.00	
ACL169	On 20/06/2017	Spot Bond	103.66222	5.31627	103.66222	5.30356				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	27.07409	100.06728	27.00846				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond	100.06735	19.77630	100.06735	19.72836			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.49631	100.07626	9.47329			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.95231	100.07891	7.93303			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.43658	100.07361	7.41855			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	79.91925	100.07223	79.69336			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	39.02681	100.07839	38.93220			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	20.20465	100.07574	20.15566			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.00204	100.08155	9.97780		2,001,631,000,000.00	20,000,000	10,000,000.00	
ACL182	On 20/06/2017	Spot Bond	100.07626	9.49631	100.07626	9.47329			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.00387	100.07944	7.98447			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.65815	100.07796	9.63474			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.56366	100.07839	7.54532			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.51695	100.07515	12.48661			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.81103	100.07965	7.79209			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.94543	100.08103	7.92616			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	79.71999	100.06425	79.49468			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	79.74072	100.06489	79.51536			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	19.71276	100.06989	19.66497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond	100.07148	15.17131	100.07148	15.13453			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.85351	100.08134	7.83447			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.85351	100.08134	7.83447			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.55829	100.08737	10.53269			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.76765	100.07679	8.74639			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.47739	100.08652	10.45199			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.50773	100.08684	10.48225			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.55829	100.08737	10.53269			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.54761	85.50175	7.53278			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.02059	100.08315	8.00114			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.02059	100.08315	8.00114			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01947	100.00000	0.01942			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01879	100.00000	0.01874			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	8.78948	100.00000	8.77208			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.00000	1.41955	100.00000	1.41674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB03S	On 09/04/2013	Spot Bond	103.67806	107.99619	103.67806	107.69457			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	100.00000	1.53869	100.00000	1.53496		1,800,000,000,000.00	18,000,000	3,000,000.00	
ADCP01	On 10/06/2013	Spot Bond	100.00000	86.77114	100.00000	86.57076			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.93867	100.00000	3.92880			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	28.75954	100.56844	28.68715			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	29.39386	100.63477	29.31984			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	29.81651	100.67892	29.74140			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	17.32840	101.20949	17.28502			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	18.11507	101.34649	18.06967			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	19.16199	101.52904	19.11389			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	8.84205	108.27946	8.82128			0.00	0	3,986,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	14.20269	124.59492	14.16495			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.16016	100.00000	33.07805			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	16.27007	115.64616	16.22977			0.00	0	16,148,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.97023	100.00000	33.88611			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.55360	100.00000	16.51675			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	5.16353	154.79211	5.14677			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	44.64933	129.92747	44.52602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG02	On 11/10/2013	Spot Bond	101.15622	99.22476	101.15622	98.95282				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.90171	99.92565	11.87259				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	9.47992	112.23984	9.45687				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	22.54696	101.18527	22.49053				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	10.39190	101.23711	10.36587				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	54.77592	100.00000	54.64176				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	10.03460	100.00000	10.00948				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	19.55606	114.82122	19.50763				0.00	0	46,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.87193	99.81750	9.84779				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	81.09564	100.11329	80.86307				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	71.04195	103.73691	70.90450				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	37.69538	99.83571	37.60319				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	34.24798	105.24488	34.16895				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	10.65167	111.52726	10.62590				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	63.01961	100.88946	62.86054				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	19.09754	104.32215	19.04897				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On 30/06/2013	Spot Bond	99.81811	84.76903	99.81811	84.58217			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	22.97181	102.00706	22.91454			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	22.96272	101.95171	22.90550			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.01653	99.81798	14.97980			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	18.64288	101.94160	18.59644			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.46353	104.59763	12.43175			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.07036	99.81335	18.02618			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.07036	99.81335	18.02618			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	18.07035	99.81340	18.02617			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.47221	101.35805	18.42642			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	19.21373	102.22265	19.16575			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	22.97181	102.00706	22.91454			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	15.93615	102.70168	15.89618			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.71049	102.35327	12.67871			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.72854	99.82359	14.69253			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	12.91692	99.81671	12.88534			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	12.91692	99.81671	12.88534			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	39.28055	99.82722	39.18450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA21	On 31/03/2013	Spot Bond	99.86832	53.47275	99.86832	53.47275				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	22.02003	97.82330	21.96716				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.04016	103.70924	12.00969				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.25801	99.79214	13.22561				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.42242	100.04409	11.39443				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	2.29175	99.77076	2.28615				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.10639	92.33087	12.07879				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	77.57023	99.87024	77.35556				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	16.67821	99.83486	16.63742				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	8.85529	99.06007	8.83378				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.60107	99.81958	0.59960				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.67584	100.00000	1.67189				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.00000	1.38906	100.00000	1.38628			1,500,000,000,000.00	15,000,000	15,000,000.00	
BAYA34	On 31/03/2018	Spot Bond	100.00000	1.38906	100.00000	1.38628				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.00000	1.38906	100.00000	1.38628				0.00	0	1,000,000.00
BAYA36	On 31/03/2018	Spot Bond	100.00000	1.44840	100.00000	1.44477				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.00000	8.63312	100.00000	8.61150				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA38	On 31/03/2014	Spot Bond	100.00000	51.45739	100.00000	51.32853			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	21.82054	104.16088	21.76512			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.61359	103.97505	17.56893			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.13662	106.00425	16.09499			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.11732	99.75847	13.08526			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.24737	99.75846	0.24676			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.22434	100.00000	0.22389			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.00000	0.14222	100.00000	0.14193			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.47146	100.00000	7.45729			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.87422	100.00000	18.82800			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.17766	100.00000	17.13560			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.60350	100.00000	10.57753			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.62812	100.00000	10.60237			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.82013	100.00000	12.78873			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.10843	100.00000	11.08122			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	39.22771	102.32067	39.13071			0.00	0	1,500,000.00
BCP2	On 30/09/2015	Spot Bond	102.37811	21.96169	102.37811	21.90736			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP68U	On 15/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059				0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.45440	169.54509	2.44609				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	11.42893	150.32167	11.40022				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	5.27444	150.48996	5.26119				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	11.36380	105.72100	11.33734				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	43.54264	101.02420	43.43261				0.00	0	2,500,000.00
BD310B	On 03/07/2013	Spot Bond	101.68745	81.96212	101.68745	81.77997				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	60.93825	100.66680	60.78475				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	62.01978	100.64029	61.86359				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	81.79608	104.00756	99.61626				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	63.19850	100.90417	63.03896				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	53.10599	101.68177	53.10598				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.60845	100.33377	7.58995				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	38.64322	100.06919	38.54954				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	37.61301	100.00000	37.51883				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	81.34424	100.00000	81.17190				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond	5.00000	100.09398	5.00000	100.08055		1,325,000,000,000.00	265,000,000	1,001,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	101.11913	13.69516	101.11913	13.66090		0.00	0	0.00	
BG22A2	On 21/07/2016	Spot Bond	101.12772	13.74958	101.12772	13.71519		0.00	0	0.00	
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.91283	101.15348	13.87802		0.00	0	0.00	
BG22B1	On 21/07/2016	Spot Bond	101.23934	14.45657	101.23934	14.42038		0.00	0	0.00	
BG22C1	On 21/07/2016	Spot Bond	101.32517	14.99970	101.32517	14.96212		0.00	0	0.00	
BG22D1	On 21/07/2016	Spot Bond	101.56516	16.51724	101.56516	16.47577		0.00	0	0.00	
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.58832	100.00000	6.57200		0.00	0	0.00	
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.01083	100.93890	10.98334		0.00	0	0.00	
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.39496	100.99127	11.36649		0.00	0	0.00	
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.55950	101.01372	11.53061		0.00	0	0.00	
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.61433	101.02120	11.58531		0.00	0	0.00	
BG32B	On 30/10/2016	Spot Bond	101.11093	12.27187	101.11093	12.24118		0.00	0	0.00	
BG32C	On 30/10/2016	Spot Bond	101.23048	13.14729	101.23048	13.11436		0.00	0	0.00	
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.12348	100.00000	4.11327		0.00	0	0.00	
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.12348	100.00000	4.11327		0.00	0	0.00	
BG42A1	On 15/03/2017	Spot Bond	100.10441	10.03147	100.10441	10.00714		0.00	0	0.00	
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.58650	100.11338	10.56082		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.73786	100.11583	10.71182			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	11.61889	107.76177	11.59171			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.19190	100.12316	11.16476			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.78229	100.13609	10.75614			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.69332	100.00000	3.68438			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.69332	100.00000	3.68438			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	38.52738	110.26280	38.43402			0.00	0	3,225,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.47602	100.53667	8.45469			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	75.87860	96.69296	75.72638			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.14553	100.49749	15.10744			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.02738	100.00000	7.00978			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.38495	100.60117	7.36636			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.16535	100.49926	15.12720			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.49228	100.52855	15.45330			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.08640	100.58172	16.04590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	100.80214	18.55746	100.80214	18.51065			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.38359	101.17004	14.34720			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.10916	86.25436	100.10916	86.05726			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	82.45047	100.17136	82.26860			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	56.67980	100.07370	56.54240			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	89.95876	100.27042	89.74906			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.08485	100.00000	10.06016			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	38.38889	112.83919	38.29412			0.00	0	3,436,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	20.33949	121.22515	20.28631			0.00	0	29,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	15.36231	101.55684	15.32374			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	43.11520	100.95576	43.00631			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	20.00138	108.79348	19.95343			0.00	0	8,498,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.88772	109.29382	11.85958			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.64759	101.38676	11.61806			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	12.66913	110.62195	12.63835			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.58766	100.52977	21.53335			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	15.05113	105.82127	15.01586			0.00	0	2,683,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.89367	100.81182	10.86620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond	105.70562	11.88712	105.70562	11.85928			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	17.08192	100.97754	17.03877			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.31901	100.26196	10.29396			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	13.35170	123.26011	13.31652			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	12.98459	119.72199	12.95115			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	9.51857	123.54995	9.49372			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.41595	100.40002	14.38091			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	18.28989	107.22537	18.24726			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	30.81621	100.86678	30.73845			0.00	0	1,000,000.00
CGR7	On 22/07/2014	Spot Bond	102.24997	48.87118	102.24997	48.74773			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	30.76411	102.59156	30.68616			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	22.05485	100.41408	22.00123			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	42.39105	100.18762	42.28818			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	85.46888	100.07319	85.27583			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	53.12505	100.00000	53.12504			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	53.12505	100.00000	53.12504			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	53.12505	100.00000	53.12504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113	On 31/03/2013	Spot Bond	100.00000	53.12505	100.00000	53.12504			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	85.46888	100.07319	85.27583			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	85.46888	100.07319	85.27583			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	85.03570	100.53672	84.77996			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	85.48944	100.07373	85.29635			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	85.28383	100.06833	85.09120			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	85.11933	100.06400	84.92708			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	91.23156	100.60353	91.01056			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	26.64115	101.15466	26.57375			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	82.51286	99.83222	82.33137			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	26.51124	101.14186	26.44417			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	79.88867	100.06829	79.66287			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	79.79812	100.06451	79.57259			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	27.19769	101.20948	27.12885			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	86.66759	100.61649	86.39190			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	86.57821	100.58787	86.30287			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	85.27569	100.59448	85.01912			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	85.53056	100.07482	85.33738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN141	On 20/06/2013	Spot Bond	100.07103	85.38664	100.07103	85.19377			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	79.97921	100.07206	79.75316			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	71.68689	106.64650	71.54694			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	108.99451	103.71200	108.69828			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	70.80547	104.51633	70.66910			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	87.83009	100.85780	87.54834			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	57.65954	100.09542	57.51973			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	57.18559	100.79729	57.04606			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	57.18559	100.79729	57.04606			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	99.40314	101.28023	99.13904			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	30.27516	100.83563	30.19878			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	21.01667	100.00000	20.96576			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	20.84607	100.00000	20.79558			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	48.07932	100.00000	47.95893			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	48.07932	100.00000	47.95893			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	48.07932	100.00000	47.95893			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	48.07932	100.00000	47.95893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000	48.07932	100.00000	47.95893			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	48.07932	100.00000	47.95893			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.78610	100.07575	15.74784			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	48.07932	100.00000	47.95893			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	53.19107	100.04314	53.19107			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	53.48009	100.23356	53.48008			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	53.30011	100.08420	53.30010			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	53.30724	100.05746	53.30722			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	46.95231	100.00000	46.83605			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	15.26646	100.06980	15.22946			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	14.78963	100.15069	14.75376			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	12.58753	99.78582	12.55941			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.78963	100.15069	14.75376			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.76420	101.41261	12.73220			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	44.06891	100.22617	43.96194			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	45.12511	100.17009	45.01562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	108.36668	7.97978	108.36668	7.96070				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.83486	99.52839	15.79538				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.08555	108.34841	3.07792				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	14.18151	102.60151	14.14963				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	45.32695	100.25498	45.21690				0.00	0	800,000.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.78963	100.15069	14.75376				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.78963	100.15069	14.75376				0.00	0	5,000,000.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.51211	107.96614	3.50353				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.39336	107.75628	8.37287				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.24760	100.11142	14.21305				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	85.95413	100.08593	85.75996				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	58.11688	100.10498	57.97596				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	29.81887	101.25895	29.74421				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	29.87750	101.27689	29.80267				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	16.51260	105.79026	16.47411				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	36.94475	101.32709	36.86225				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	29.98567	101.30689	29.91055				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond			101.18509	12.05278	101.18509	12.02262				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond			101.19643	12.05082	101.19643	12.02066				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond			105.99233	16.52955	105.99233	16.49097				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond			105.99233	16.52955	105.99233	16.49097				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond			107.65143	42.28992	107.65143	42.18050				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond			110.88445	42.52578	110.88445	42.41283				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond			104.90153	14.93889	104.90153	14.90431				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond			100.07790	11.11460	100.07790	11.08765				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond			100.08711	11.97285	100.08711	11.94383				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond			100.16277	86.16446	100.16277	85.96702				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond			100.16385	86.18105	100.16385	85.98356				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond			101.18605	31.06295	101.18605	30.98522				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond			101.18605	31.06295	101.18605	30.98522				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond			100.17539	45.47140	100.17539	45.36107				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond			101.40617	99.73420	101.40617	99.46891				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond			101.40617	99.73420	101.40617	99.46891				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond			100.16285	15.52999	100.16285	15.49231				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond			100.71861	11.03607	100.71861	11.00826				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond	100.07925	11.22935	100.07925	11.20213				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	28.71150	100.51081	28.63927				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	11.31302	100.54638	11.28456				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	10.59909	103.07581	10.57478				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	10.59909	103.07581	10.57478				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	28.63929	100.51075	28.56725				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	28.65613	100.51227	28.58404				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	16.00712	99.62826	15.96716				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.69669	100.86363	15.65708			262,245,438,000.00	2,600,000	1,800,000.00	
CLN248	On 14/03/2015	Spot Bond	100.17567	27.31916	100.17567	27.25287				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.40436	100.84631	15.36548				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	26.65655	99.94994	26.59200				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	26.65655	99.94994	26.59200				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	26.65655	99.94994	26.59200				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	26.65655	99.94994	26.59200				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	26.65655	99.94994	26.59200				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	26.80246	99.94850	26.73756				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN256	On 26/03/2017	Spot Bond	99.94597	10.43389	99.94597	10.40863			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.43389	99.94597	10.40863			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.43389	99.94597	10.40863			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.43389	99.94597	10.40863			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.43389	99.94597	10.40863			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.48330	99.94556	10.45791			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	9.39130	110.57517	9.36886			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	40.10895	100.09271	40.01171			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	41.24152	100.59304	41.13771			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	68.79013	99.85267	68.79012			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	56.71394	100.09928	56.57641			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	56.71394	100.09928	56.57641			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.47950	101.01926	10.45301			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.06429	100.09028	11.03747			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.91829	100.79299	14.88067			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.58091	100.10632	12.55040			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.34451	100.07520	9.32186			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.29393	100.07467	9.27140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond	100.07203	9.34496	100.07203	9.32230				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.59914	100.58176	9.57497				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.12332	100.62464	11.09532				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.09534	100.62450	11.06739				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.32473	100.07182	9.30212				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	22.52935	100.10367	22.47472				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.66045	100.32695	9.63698				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	19.67052	100.05044	19.62285				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	19.37061	99.94992	19.32371				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	19.89148	100.07255	19.84326				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.25481	100.08473	10.22995				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.25481	100.08473	10.22995				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.25481	100.08473	10.22995				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.25481	100.08473	10.22995				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	10.19430	100.79550	10.16859				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.81581	100.46527	9.79167				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.37886	99.93367	10.35373				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN291	On 26/06/2017	Spot Bond	99.93367	10.37886	99.93367	10.35373			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.27876	99.93449	10.25388			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.16905	99.84728	10.14418			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.27876	99.93449	10.25388			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.24231	99.84633	10.21753			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.48966	100.08705	1.48604			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.16905	99.84728	10.14418			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.19263	99.84728	10.16797			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.24231	99.84633	10.21753			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.54158	100.00000	5.52815			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.64379	100.00000	5.63012			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.48973	100.08579	1.48612			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.49455	100.00000	1.49093			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.49455	100.00000	1.49093			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.49455	100.00000	1.49093			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN309	On 11/07/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.41955	100.00000	1.41674				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.41955	100.00000	1.41674				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	1.41955	100.00000	1.41674				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01841	100.00000	0.01835				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.54000	102.97549	9.54000	102.93009				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000	101.90666	10.07000	101.88837				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.00000	2.19532	100.00000	2.19097				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.00000	0.01488	100.00000	0.01485				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.00000	0.01803	100.00000	0.01796				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	100.00000	2.53100	100.00000	2.51759				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.00000	1.02166	100.00000	1.01692				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.81000	101.97354	8.81000	101.88201				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	100.00000	8.75116	100.00000	8.72794				0.00	0	40,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.03045	100.00000	21.98115				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.03045	100.00000	21.98115				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.74110	35.42491	0.74044				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On 31/03/2013	Spot Bond	156.72722	40.09319	156.72722	40.09318			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	62.64731	156.52494	62.64101			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	96.08900	100.90305	95.84181			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	96.08900	100.90305	95.84181			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.86479	164.96027	5.84232			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	101.29893	98.96405	101.04302			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	101.31830	98.95402	101.06235			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.93724	100.00000	13.90347			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00056	100.00000	0.00056			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00056	100.00000	0.00056			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	105.12855	102.57148	104.84584			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	10.02457	127.81539	9.99740			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00010	150.32167	0.00010			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00011	150.48996	0.00011			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	22.31315	80.28000	22.27715			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	22.36636	80.11138	22.33033			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.02402	101.51920	10.99635			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.02402	101.51920	10.99635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	100.07895	13.15770	100.07895	13.12581			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.70547	100.07296	10.67953			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.59791	100.07419	9.57465			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	97.79381	101.51807	97.43555			0.00	0	3,800,000.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.69860	100.07839	9.67509			0.00	0	7,600,000.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.73904	101.17107	10.71217			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	1.41955	100.00000	1.41674			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	15.29700	112.14249	15.26004			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	103.30093	102.77374	103.02776			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	12.50578	104.83082	12.47686			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	123.34967	13.58721	123.34967	13.55139			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	21.67097	109.68398	21.61897			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	116.79754	9.57025	116.79754	9.54637			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.11000	100.02434	9.11000	9.11000		11,023,100,000,000.00	210,000,000	830,000,000.00	
COT02	On 03/04/2028	Spot Bond	10.20000	100.02719	10.20000	10.20000		10,965,000,000,000.00	075,000,000	560,000,000.00	
CPL002	On 29/11/2014	Spot Bond	100.46415	28.47150	100.46415	28.40071			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.99890	100.49279	10.97123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	100.39083	28.37966	100.39083	28.31067			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	21.95543	100.94063	21.90000			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	52.79253	100.00000	52.79252			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	52.37579	101.22658	52.37578			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	16.44871	100.00000	16.40798			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	100.07376	6.86000	100.06145			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	96.03758	100.00000	95.79196			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	55.33902	102.15380	55.20088		408,615,200,000.00	4,000,000	4,000,000.00	
DRD04	On 03/07/2015	Spot Bond	102.26580	21.56014	102.26580	21.50628			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	81.67497	102.03232	81.49256			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	74.25893	105.76710	74.10711			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	19.54725	127.91650	19.49422			0.00	0	112,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	9.51025	116.63462	9.48614		723,134,644,000.00	6,200,000	95,501,000.00	
DV23	On 27/02/2023	Spot Bond	119.62218	9.18518	119.62218	9.16142		5,981,109,000.00	50,000	122,591,941.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	146.45461	11.15558	146.45461	11.12177		1,098,409,575,000.00	7,500,000	23,000,000.00	
EDC01	On 04/04/2016	Spot Bond	104.01633	17.93651	104.01633	16.44824		0.00	0	0.00	
EFC01	On 31/08/2014	Spot Bond	100.57434	35.48254	100.57434	35.39614		0.00	0	0.00	
EFC02	On 31/08/2015	Spot Bond	100.62205	14.45518	100.62205	14.41997		0.00	0	0.00	
EFC03	On 31/08/2016	Spot Bond	100.65378	5.88676	100.65378	5.87241		0.00	0	0.00	
EFC04	On 31/08/2017	Spot Bond	100.68546	2.39613	100.68546	2.39028		0.00	0	0.00	
EL15	On 29/06/2015	Spot Bond	128.03785	13.72213	128.03785	13.68487		0.00	0	20,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.59000	119.67677	1.61000	119.35922		0.00	0	15,000,000.00	
EL29	On 19/11/2029	Spot Bond	104.49020	2.54717	104.49020	2.54100		0.00	0	0.00	
EMM01	On 28/07/2020	Spot Bond	117.22671	10.76474	117.22671	10.73734		0.00	0	0.00	
EMM02	On 11/03/2021	Spot Bond	117.96601	9.71184	117.96601	9.68740		0.00	0	0.00	
EMM03	On 04/05/2024	Spot Bond	108.44717	13.30802	108.44717	13.27621		0.00	0	0.00	
EPF001	On 19/08/2015	Spot Bond	100.61804	21.07405	100.61804	21.02099		0.00	0	0.00	
EPFC02	On 07/11/2013	Spot Bond	100.74391	61.95106	100.74391	61.79489		0.00	0	0.00	
EPFC04	On 21/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772		0.00	0	0.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000	34.73208	100.00000	34.64794		0.00	0	0.00	
EQ187U	On 21/02/2014	Spot Bond	100.00000	56.88566	100.00000	56.74321		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ188U	On 25/04/2013	Spot Bond	100.00000	97.12735	100.00000	96.87637			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	92.32926	100.00000	92.10242			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805		3,800,000,000,000.00	38,000,000	19,000,000.00	
EQS01	On 18/11/2014	Spot Bond	124.62183	32.42435	124.62183	32.33447			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	28.29781	105.65441	28.23158			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	21.03636	106.40064	20.98250			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.50070	101.27791	11.47189			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	100.00000	1.33634	100.00000	1.33634			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	5.00000	78.11983	5.00000	5.00000			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	30.01569	100.72291	29.94003			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	41.77344	100.66122	41.66821			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.62571	100.64003	7.60649			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	42.34877	100.73714	42.24202			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	8.45728	100.71039	8.43596			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	87.81852	100.58516	87.53472			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	41.37771	100.60896	41.27354		181,096,128,000.00	1,800,000	900,000.00	
ERSA12	On 17/08/2015	Spot Bond	100.62801	21.27447	100.62801	21.22089			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	87.82678	100.58802	87.54295			0.00	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	7.01523	100.58833	6.99757				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	7.34829	100.61654	7.32978				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.52273	107.62781	19.47685				0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	13.10913	115.04070	13.07645				5,752,035,000.00	50,000	159,600,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	9.71377	123.79417	9.68794				6,189,708,500.00	50,000	38,282,338.00
ES26	On 02/04/2026	Spot Bond	101.89369	7.74093	101.89369	7.72354				0.00	0	11,835,000.00
ES33	On 15/09/2033	Spot Bond	8.72000	88.85229	8.80000	88.14612				19,184,000,000.00	2,200,000	644,242,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	21.11522	100.52379	21.06210				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	65.00077	101.23849	64.83802				607,430,940,000.00	6,000,000	3,000,000.00
FIFC05	On 12/06/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.92587	100.00000	11.89600				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.60546	100.00000	11.57640				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	88.57706	100.72700	88.28861				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	88.64611	100.75346	88.35737				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	88.86705	100.83807	88.57737				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	88.99131	100.88562	88.70112				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	35.39199	106.83968	35.30975				0.00	0	33,757,132.00

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	11.33833	102.29365	11.31262				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.64630	100.22508	11.61803				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.41261	100.22502	8.39219				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	12.07670	101.16350	12.04649				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	8.43329	101.09860	8.41265				0.00	0	1,000,000.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	14.63665	109.77327	14.60150				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.16095	98.22086	9.13911				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	63.45315	100.00000	63.30483				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	33.65461	215.70757	33.65460				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	81.74949	105.50847	81.56409				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.92945	127.58470	2.92118				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.51518	273.62971	3.49857				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	1.75481	149.98730	1.74946				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.70868	199.45863	2.69841				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	20.51189	121.07209	20.45918				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.01248	100.00000	25.95522				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.01248	100.00000	25.95522				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.91123	52.69690	3.90670				0.00	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	3.62886	33.20196	33.20196	3.62601			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.90584	31.98407	31.98407	3.90287			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	81.98736	100.00000	100.00000	81.80757			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	47.93442	100.55103	100.55103	47.82726			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	96.85879	101.09338	101.09338	96.60855			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.24888	100.83125	100.83125	15.21041			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	59.26755	100.12935	100.12935	59.12380			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	56.90592	100.07866	100.07866	56.76797			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.91548	100.80714	100.80714	14.87785			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.91548	100.80714	100.80714	14.87785			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.10438	100.52930	100.52930	10.07978			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.71746	100.79281	100.79281	14.68034			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.06437	100.08975	100.08975	11.03755			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	90.32761	100.50743	100.50743	90.11055			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.21412	100.15766	100.15766	15.17721			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.74963	100.07580	100.07580	9.72600			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.57897	100.08460	100.08460	10.55332			0.00	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	40.58645	100.10209	40.48804			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.96629	98.00000	9.94108			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.66940	100.00000	9.64446			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.06605	100.15523	15.02950			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.55829	100.08737	10.53269			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.47947	100.10732	12.44920			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.33872	100.11620	13.30637			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.12341	100.08283	10.09887			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	10.96806	102.36455	10.94093			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.54147	100.12857	14.50620			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.40659	100.08579	10.38136			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	8.17161	100.00000	8.15053			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.93350	100.10168	11.90458			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.86433	100.12161	13.83070			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.98302	100.09179	10.95640			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.58973	100.09811	11.56164			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.26796	100.11547	13.23579			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.44913	100.10701	12.41895			0.00	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	13.76325	100.12057	13.72987			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.49094	100.12805	14.45579			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.23764	100.11516	13.20554			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.88383	100.11151	12.85259			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.74141	100.09968	11.71293			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.55940	100.09779	11.53138			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.02603	100.12327	13.99203			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.87443	100.12172	13.84078			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.46002	100.11745	13.42738			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.04625	100.12348	14.01218			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.19638	100.10439	12.16681			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.02348	100.09221	10.99675			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.56712	100.07700	9.54392			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.62232	100.12940	14.58686			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	39.93490	100.09221	39.83808			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	22.61892	100.10419	22.56406			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.97959	100.72629	13.94436			0.00	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	22.19871	100.09926	22.14489			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.37625	100.08547	10.35110			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	2.21778	98.00000	2.21217			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.70605	100.08652	9.68252			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	8.90026	100.07817	8.87868			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.17567	100.08103	9.15342			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	11.87805	100.10890	11.84924			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	77.44621	100.20368	75.78686			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	38.91522	100.21459	38.82076			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	77.44621	100.20368	77.23312			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	38.82655	100.19795	38.73233			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.49008	100.07944	1.48647			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.61041	100.38297	0.60892			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	1.41955	100.00000	1.41674			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	80.87912	100.00000	80.70175			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	80.87912	100.00000	80.70175			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	1.41955	100.00000	1.41674			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.00000	1.49455	100.00000	1.49093			0.00	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	48.38645	100.57737	48.27826				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	44.92087	101.33365	44.80831				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	21.05513	100.08266	21.00408				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.40032	100.08218	16.36056				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	64.92735	101.28616	64.76473				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.38892	98.45245	10.36410				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	97.44098	101.29693	99.15109				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	38.61197	100.06887	38.51837				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.86816	101.11641	10.84099				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.99785	115.36587	5.98278				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.60719	100.08387	13.57420				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.69513	100.08483	13.66193				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.59501	115.54905	4.58345				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	32.93423	113.64754	32.86580				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	4.21579	115.36587	4.20520				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.11884	117.71276	6.10321				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.82691	118.00209	10.80383				0.00	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	12.00824	101.27177	11.97817			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.13606	100.00000	18.09212			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.80939	100.20020	17.76617			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.22085	100.17418	16.18150			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.37876	4.73000	109.35379			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.41822	100.17741	16.37839			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.56574	100.07144	10.54013			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.66359	100.08326	11.63532			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	30.54009	100.11237	30.46603			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.14038	100.09907	13.10852			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.76124	100.09502	12.73030			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.39412	100.08049	11.36649			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.43128	100.16123	15.39385			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.38414	100.08038	11.35654			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	29.99131	97.80179	29.92009			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.93465	100.16949	15.89599			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.33221	100.83728	15.29353			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	92.21174	99.94942	91.90036			0.00	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	93.41669	101.49845	93.09684				0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	92.29368	99.46188	91.98339				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	93.28268	103.49133	92.95764				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	92.54589	97.69123	92.23976				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	92.29616	100.87998	91.98187				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	92.59963	101.02852	92.28390				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	92.97237	101.21079	92.65485				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	93.20636	101.32512	92.88771				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	19.21514	144.28965	19.15659				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	84.24610	100.90946	83.99273			2,018,189,200,000.00	20,000,000	10,000,000.00	
FRJ14	On 20/07/2014	Spot Bond	103.60434	44.01131	103.60434	43.89882				0.00	0	1,300,000.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	25.26612	101.69223	21.31068				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	16.92427	103.43851	16.88107				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.43555	102.25429	8.78627				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.59133	101.76484	8.56947				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	8.42852	100.00000	8.41252				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.61506	261.70847	3.59848				0.00	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	3.51711	273.38978	3.50050			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.65909	256.75899	3.64252			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.64961	123.65104	2.64256			0.00	0	10,000,000.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.03869	101.04016	8.01860			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.93839	123.78317	2.93029			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	14.49504	101.29456	14.45873			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.67385	101.45459	10.64708			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	92.75675	101.10626	92.44026			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.90831	100.92257	7.88835			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	56.22703	100.00005	56.09082			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.51010	98.38735	2.50432			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	52.24645	101.21006	52.24644			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	89.85419	100.42877	89.63791			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.86648	100.00000	0.86431			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.21392	104.97509	12.18302			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	87.82980	100.28475	87.62361			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	87.03258	100.19981	86.83031			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.58717	100.80772	7.56804			0.00	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	16.19697	101.07593	16.15736				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.43532	100.44759	8.41480				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	38.64856	100.17395	38.55479				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.65618	100.76967	14.62042				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	43.56638	100.98200	43.45755				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	90.23740	100.85889	89.93634				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	14.85651	102.64440	14.81885				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	63.61829	100.85054	63.45956				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	3.08434	108.09035	3.07672				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	11.22607	101.11747	11.19767				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	56.77339	100.16642	56.63565				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	36.09726	107.16699	36.01318			2,143,339,800,000.00	20,000,000	100,029,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	25.58349	108.33117	25.52338				0.00	0	4,337,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	12.63103	107.16932	12.60161				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	10.09272	109.08100	10.06888				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	14.69062	117.62764	14.65333				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	11.85820	108.91524	11.82976				0.00	0	1,583,000.00

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	12.16658	118.59653	12.13548			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	9.60897	109.40010	9.58583			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.98093	86.57971	12.95531			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.56540	100.55204	16.52507			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	17.76193	101.32185	17.71743		18,947,185,950,000.00	187,000,000	94,000,000.00	
GFC03	On 10/04/2015	Spot Bond	101.40666	21.71668	101.40666	21.66222			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	11.52841	107.64302	11.50116			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	93.35038	100.00000	93.11224			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99850	100.00000	99.99844			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD186	On 08/05/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000				0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	100.00000	99.99946	100.00000	99.99939				0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	99.99912	100.00000	99.99905				0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99810	100.00000	99.99803				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99769	100.00000	99.99762				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.72900	101.20169	8.70715				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.84641	101.57032	10.81916				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.86930	100.58455	8.84723				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	9.04223	100.59878	9.01971				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	9.37643	100.62628	9.35309				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.46391	100.00000	2.45756				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.79112	100.66039	9.76673				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	10.36671	100.70773	10.34088				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	27.94553	100.25900	27.87767				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.89048	101.08226	12.85790				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	17.39262	101.25499	17.34907				0.00	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	12.32076	100.11004	12.29089			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	30.36483	101.64234	30.28853			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.42028	100.23736	8.39984			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.59208	99.99999	12.56158			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	22.56472	101.18024	22.50824			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.17812	100.20054	9.15584		30,060,162,000,000.00	300,000,000	150,000,000.00	
HILC03	On 17/04/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			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	98.73422	101.50868	98.47132			0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.50868	98.73422	101.50868	98.47132			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00089	100.00000	50.00088			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	85.46889	100.00000	85.28782			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	96.73912	101.18125	96.39710			0.00	0	4,000,000.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	22.81843	101.21718	22.76131			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	23.17535	107.10005	23.11434			0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.59173	98.87497	101.59173	98.61149			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	96.81573	101.22625	96.47330		303,678,750,000.00	3,000,000	1,500,000.00	

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	23.16214	101.28016	23.10413				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	20.95286	117.06290	20.89318				0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.69896	99.05701	101.69896	98.79278				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	96.95361	101.30724	96.61043				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	23.60373	101.36111	23.54456				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	21.89864	114.94363	21.83727				0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	102.07916	99.70197	102.07916	99.43507				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	97.13744	101.41519	96.79326				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	24.14294	101.46001	24.08237				0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	102.24978	100.08489	102.24978	99.81654				0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.77072	101.02381	102.77072	100.75162				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	9.62642	120.49879	9.60136				0.00	0	31,461,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.47303	278.97229	3.45640				0.00	0	99,500,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.46922	279.46415	3.45260				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.81189	109.78196	9.78819				0.00	0	29,038,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.78820	110.08516	9.76450				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.00000	115.19184	1.07500	114.26676				125,000,000,000.00	125,000,000	302,493,000.00

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	1.84000	112.15066	1.84000	112.13378			0.00	0	139,250,000.00
I2050	On 31/12/2050	Spot Bond	2.02000	116.95039	2.04000	116.34740			0.00	0	182,126,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	27.36531	94.50000	27.31548			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	26.21321	111.10415	26.15035			0.00	0	8,500,000.00
IBL13	On 12/03/2015	Spot Bond	101.98179	27.47668	101.98179	27.40893			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	19.54598	100.56090	19.49315			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	83.79253	99.93156	83.60441			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	57.52935	100.23834	57.38968			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	56.89055	100.38793	56.75225			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	49.99218	104.99431	49.87767			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	15.92930	110.23108	15.89133			0.00	0	7,300,000.00
IBL22	On 15/03/2018	Spot Bond	114.54738	10.19686	114.54738	10.17180			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	50.12776	103.99743	50.01258			0.00	0	600,000.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.88172	101.06758	43.77202			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	41.12998	100.58995	41.02644			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	33.67681	111.22906	33.59129			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	13.52580	108.02289	13.49356			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	29.68377	100.81617	29.60890			0.00	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	11.20302	100.86946	11.17475			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.97938	123.12082	3.96884			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.57358	127.68743	2.56656			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	26.10124	99.85267	26.03740			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.92993	99.84531	9.90565			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	9.30287	108.72274	9.28082			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	19.74204	100.33316	19.69408			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.14614	100.11008	9.12396			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	15.90216	100.65809	15.86211			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	10.68418	102.66026	10.65989			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	9.07763	99.50921	9.05741			0.00	0	57,000.00
IBL48	On 19/03/2016	Spot Bond	100.00000	8.92984	100.00000	8.90821			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	4.00000	100.02165	4.00000	100.01082		1,049,600,000,000.00	262,400,000	506,400,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	99.46250	100.00000	99.21446			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00163	100.00000	0.00163			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	25.14528	100.89947	25.08891			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	25.14528	100.89947	25.08891			0.00	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	9.72241	101.97863	9.70031				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	9.53556	100.89947	9.51418				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.22627	4.00000	100.21548				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	13.90424	100.90751	13.86990				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	13.69896	100.84756	13.66515				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	13.91415	99.83295	13.88011				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	16.95850	114.58662	16.91658				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	27.19708	99.86601	27.13127				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	27.19708	99.86601	27.13127				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.73706	100.72296	10.70999				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.67407	100.00000	7.65548				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	95.07333	101.81841	94.73995				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	90.84518	101.39919	90.53860				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	88.76522	101.19088	88.47309				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	27.01472	103.56174	26.95353				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	84.95240	100.41740	84.68684				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	60.80246	100.58388	60.64941				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.00000	57.17618	100.00000	57.03615				0.00	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	97.60914	101.41671	97.36688			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	18.87034	101.24311	18.82256			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	50.00002	100.00000	50.00001			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275		16,000,000,000,000.00	160,000,000	80,000,000.00	
IND316	On 16/04/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	1.88484	100,000.00000	1.79229			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND326	On 02/05/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND344	On 29/10/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	62.20354	100.00000	62.08552			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	61.38212	100.00000	61.26567			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	92.45149	100.81810	92.13577			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	91.63987	100.00000	91.34615			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	92.26127	100.70818	92.03538			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	15.91870	101.98370	15.87902			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	18.17347	106.31357	18.12647			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	17.69994	104.39662	17.65489			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.53462	99.99991	8.51393			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	30.23727	100.36848	30.16378			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.15379	100.00021	11.12677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond	6.50000	100.01748	6.50000	100.00000			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	68.39602	101.36114	68.39601			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	100.55227	101.10456	100.28051			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.51336	100.08473	11.48544			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	36.88559	101.44140	36.79408			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	87.37805	100.25042	87.17441			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	89.43953	100.38408	89.22587			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	84.68243	100.38408	84.41861			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.89500	100.00000	22.83767			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.65280	100.00000	14.61611			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	86.54418	100.27920	86.34431			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	82.94232	100.08647	82.75411			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	82.04443	100.00000	81.86371			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	82.03261	100.00000	81.85192			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	97.33223	100.00000	97.08007			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	57.24334	100.00000	57.09837			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	57.24334	100.00000	57.09837			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	57.79795	100.00000	57.63894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING195	On 04/02/2014	Spot Bond	100.00000	58.46449	100.00000	58.28845			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00046	100.00000	0.00046			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	83.17757	100.00000	82.91925			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	55.89599	100.00000	55.75602			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372		20,000,000,000,000.00	200,000,000		0.00
ING202	On 07/09/2013	Spot Bond	100.00000	81.17647	100.00000	80.93842			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.00000	54.79795	100.00000	54.66520			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.00000	14.12312	100.00000	14.08891			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.00000	80.02820	100.00000	79.80085			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.00000	84.99079	100.00000	84.79850			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.00000	79.80085	100.00000	79.57479			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	96.10746	100.90615	95.86021			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	63.14690	100.92542	62.98746			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	63.14690	100.92542	62.98746			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	65.81695	101.29332	65.65208			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	62.12438	100.00000	61.97389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	102.06095	27.69246	102.06095	27.62339			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	26.76425	101.68471	26.69622			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	59.06817	100.42003	58.92454			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	22.89283	101.24581	22.83550			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	14.11199	101.27443	14.07664			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	10.60694	101.29354	10.58037			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	15.27369	107.00679	15.23777			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	48.41418	105.51634	48.30283			0.00	0	6,851,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	19.75066	100.55058	19.69733		301,651,740,000.00	3,000,000	750,000.00	
IPL6	On 28/09/2017	Spot Bond	111.16948	10.68280	111.16948	10.65717			0.00	0	12,617,000.00
IPL7	On 05/04/2018	Spot Bond	100.00000	1.33635	100.00000	1.33635			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	100.64446	30.05233	100.64446	29.97665			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	20.88808	100.00026	20.83748			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	26.08675	106.83400	26.02548			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.20478	100.08056	10.18004			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.45715	100.38986	8.43660			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.78729	117.02647	2.78020			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.14485	129.51692	2.13879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01E	On 29/08/2013	Spot Bond	100.38643	84.58622	100.38643	84.32592				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.70836	99.81973	7.68950				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.36227	101.53934	7.34379				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	9.12091	101.19270	9.09809				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	8.40778	100.25130	8.38736				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.73206	99.94061	7.71333				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	65.02062	100.95973	64.85823				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.54184	92.45654	2.53626				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.46890	95.34778	2.46335				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.00000	0.00295	100.00000	0.00295				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	60.21167	100.52241	60.06019				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	54.43301	103.46133	54.43298				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	100.00000	57.17618	100.00000	57.03615				0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	53.29430	99.88087	53.29428				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	18.51496	114.89453	18.46858				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.16311	101.30356	11.13484				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.12209	129.51692	2.11609				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA229	On 19/07/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	50.00008	100.00000	50.00007			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523		30,000,000,000,000.00	300,000,000	150,000,000.00	
IVA316	On 18/04/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA329	On 22/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA346	On 14/11/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	99.63194	99.74330	99.26658			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.23423	100.81205	8.21346			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	43.38319	101.01716	43.27479			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	22.37134	101.02507	22.31543			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	10.11713	100.00000	10.09207			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	100.00000	8.67003	100.00000	100.00000			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.00000	53.74491	100.00000	53.61471			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.00000	36.18437	100.00000	36.00539			0.00	0	20,000,000.00
IVF002	On 01/08/2013	Spot Bond	100.81807	92.45149	100.81807	92.13578			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	93.62823	100.65963	93.39334			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	92.78351	100.00000	92.46575			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	95.21543	100.00000	94.98091			0.00	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	57.89285	100.00000	57.74788				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	60.15345	100.00000	60.00449				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	56.92923	100.00000	56.78981				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	17.20786	101.04078	17.16486				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.56779	100.00000	9.54383				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	31.05134	100.00000	30.97445				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.54383	100.00000	9.51993				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	98.34463	100.00000	98.09375				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	98.02724	100.00000	97.77717				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.61765	102.42188	2.61177				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	11.16649	101.21431	11.13823				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	53.53004	100.00000	53.53003				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	14.32369	153.49881	14.27868				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	64.21447	101.46222	64.05338				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	26.51028	100.47188	26.44578			1,205,662,560,000.00	12,000,000	3,000,000.00	
LGL02	On 13/08/2017	Spot Bond	103.08494	10.80897	103.08494	10.78418				0.00	0	4,697,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.64122	101.72477	1.63753				0.00	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	18.74217	100.30391	18.69664			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	23.62778	100.60223	23.57494			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	14.96512	100.33330	14.92875			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	92.13537	100.80210	91.82185			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	64.58588	101.14527	64.42431			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	97.88818	98.43044	97.63046			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	100.30356	101.29323	100.03418			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	44.99136	101.31233	44.87865			0.00	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	90.06221	100.54173	89.84573				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	40.25475	100.58073	40.15343				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	30.13379	101.30733	30.05831				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	22.43030	101.17095	22.37418				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	19.00569	99.84625	18.95921				0.00	0	4,000,000.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.66005	99.84060	8.63888				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	54.85480	100.25866	54.72161				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	100.00000	52.07671	100.00000	51.95055			15,500,000,000,000.00	155,000,000	794,000,000.00	
MBF033	On 28/03/2016	Spot Bond	100.00000	8.73702	100.00000	8.71586				0.00	0	1,750,000,000.00
MBP013	On 29/01/2014	Spot Bond	101.08567	63.90686	101.08567	63.74707				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	64.31173	100.00000	64.15247				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	61.19679	100.00000	61.04354				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.12836	100.00000	44.01909				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	34.90097	100.00000	34.81643				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	30.02178	100.00000	29.94659				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.86510	100.00000	8.84362				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.64331	100.00000	21.59088				0.00	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	12.83685	109.95029	12.80599			0.00	0	31,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	28.02980	100.21678	27.96176			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	57.07657	100.18427	56.93808			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	27.57727	100.20050	27.51033			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	33.57440	101.34831	33.49886			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	33.60589	101.35889	33.53027			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	11.79972	101.41174	11.77316			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.86204	103.44664	8.84165			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	8.49708	103.61067	8.47751			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	13.53365	101.86568	13.50307			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	11.72788	104.35890	11.70071			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.81931	104.67108	11.79186			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	32.76564	106.18586	32.68906			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.69962	100.06286	14.66399			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.17847	100.06556	7.16107			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.89718	110.15502	9.87104			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.60004	107.16233	19.55440			0.00	0	25,372,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	20.81819	100.44922	20.76756			0.00	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	13.95668	104.78971	13.92440			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	89.21970	100.42970	89.00799			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	13.58148	104.79935	13.55008			0.00	0	6,342,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	40.72982	110.61908	40.63087			0.00	0	815,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	22.64702	110.59153	22.59202			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	12.62403	115.34633	12.59230			0.00	0	2,884,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	68.66201	102.81634	68.50570		462,673,530,000.00		4,500,000	6,500,000.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	98.66880	98.48888	98.40680			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.60445	100.00000	6.58791			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17497	100.00000	0.17453			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.91492	100.00000	6.89761			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.99959	100.00000	6.98207			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.43333	100.89771	6.41709			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.51865	100.61875	6.50224			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.63695	100.62967	6.62024			0.00	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	6.69273	100.63509	6.67588			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.75965	100.64159	6.74263			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.92693	100.65787	6.90948			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.03841	100.66881	7.02068			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.16103	100.68074	7.14299			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.27248	100.69157	7.25415			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.32821	100.69687	7.30974			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.99637	100.76218	7.97620			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.77494	100.83813	8.75280			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.17497	100.00000	0.17453			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.17497	100.00000	0.17453			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	10.93368	103.67668	10.90848			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	43.69892	101.36748	43.58939			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	30.07029	100.92433	29.99521			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	28.45331	100.76441	28.38158			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.58988	100.97362	10.56312			0.00	0	5,000,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	20.27966	100.60434	20.22860			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.23744	100.47967	9.21422			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	19.99610	112.76469	19.94757				0.00	0	8,347,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	20.56749	100.61353	20.51739				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	10.11726	122.79495	10.09098				0.00	0	4,259,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.69608	32.99078	3.69319				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	99.14764	101.43082	98.88385				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	28.85955	108.29303	28.79101				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.91666	101.23516	22.85929				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.77593	101.30698	8.75394				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	48.89992	104.56520	48.78827				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	55.67928	100.00004	55.54440			800,000,320,000.00	8,000,000	22,000,000.00	
NBK9A	On 23/03/2016	Spot Bond	109.74955	15.59544	109.74955	15.55840				0.00	0	12,112,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	14.84311	100.00006	14.80714				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	56.30439	119.17407	56.29873				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	37.89291	100.00000	37.82102				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	47.86269	100.00000	47.77187				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	36.13595	100.00000	36.06739				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	34.26469	100.00000	34.19968				0.00	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	29.07689	100.55018	29.00372			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	27.14902	99.86407	27.08261			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	22.10143	101.50309	22.04596			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	23.40140	101.36582	23.34275			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	20.97543	100.40506	20.92443			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	20.90569	80.20911	20.87199			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.69908	100.38119	15.66092			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	15.61006	100.00000	15.58044			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	17.21420	101.10639	17.17114			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	17.88732	101.21257	17.84255			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	17.11251	101.03995	17.06974			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.13654	101.41775	13.10360			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.86241	76.11506	16.83628			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	84.62715	100.41337	84.36984			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	56.72741	100.10537	56.58986			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	56.67696	100.10374	56.53953			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	18.96148	99.82783	18.91511			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	10.10929	100.74066	10.08382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.11698	100.07228	9.09489				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	19.55623	100.06803	19.50882				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.29776	101.43571	8.27695				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	100.00000	8.90821	100.00000	8.88663				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	100.00000	8.63860	100.00000	8.61423				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	100.00000	5.49756	100.00000	100.00000				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	20.36696	110.75661	20.31823				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	70.51861	105.36061	70.38206				0.00	0	5,900,000.00
NED8	On 08/02/2014	Spot Bond	106.42411	53.96208	106.42411	53.83502				0.00	0	3,577,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.04496	101.17472	8.02482				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	18.26023	119.90407	18.21291				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.52972	108.97397	10.50125				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	22.35395	100.47393	22.29956				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	6.33006	156.96491	6.30933				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.78055	115.40836	9.75596				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	84.26097	97.39714	84.07194				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	57.08378	100.19307	56.94527				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL04	On 13/06/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.29468	114.59979	10.26558			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.61350	100.55569	12.58176			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	40.66957	100.53494	40.56724			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	90.81031	100.49411	90.59001			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	20.47329	100.52625	20.42178			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.29041	116.99821	10.26078			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	40.91207	100.56446	40.80911			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	90.96599	100.52540	90.74525			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	20.65023	100.54276	20.59827			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.69950	114.44931	10.66929			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	41.20547	100.59918	41.10174			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	91.17842	100.56709	90.95708			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	20.98661	100.57314	20.93378			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	91.20869	100.57316	90.98726			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	91.38376	100.58790	91.16189			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	91.59782	100.65124	91.37529			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	91.87882	100.70756	91.65550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.33750	100.72887	100.72887	9.31397			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.04927	100.67612	100.67612	14.01387			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	76.75752	134.34526	134.34526	76.53228			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	50.39574	108.59837	108.59837	50.27513			0.00	0	28,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	14.02184	125.30314	125.30314	13.98441			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	53.12505	100.00000	100.00000	53.12504			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	14.13165	134.80590	134.80590	14.09148			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	5.66894	171.14853	171.14853	5.64914			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	12.92201	135.14144	135.14144	12.88541			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	99.35273	101.23304	101.23304	99.08817			0.00	0	5,800,000.00
NTC10	On 18/04/2014	Spot Bond	101.21485	44.50970	101.21485	101.21485	44.39827			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	44.37545	101.18197	101.18197	44.26441			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.98667	101.47481	101.47481	12.95373			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	30.19262	100.95122	100.95122	30.11637			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	94.14563	100.91565	100.91565	93.82161			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	22.23646	101.05067	101.05067	22.18087			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.00000	1.48732	100.00000	100.00000	1.48371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.97090	100.00000	16.92887			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	17.02608	100.00000	16.98392			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	17.05919	100.00000	17.01695			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.85382	100.00000	17.80960			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.73673	100.00000	18.69033			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.25495	100.00000	24.19489			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	22.02777	108.19161	21.97550			0.00	0	9,401,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.43827	100.00000	6.42215			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	17.43378	104.37000	17.39967			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.79943	100.00000	23.74049			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.30574	100.00000	9.28320			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	86.57283	100.19068	86.37395			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	57.00029	100.00000	56.89214			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	76.62827	100.00000	76.47654			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	100.00000	8.73702	100.00000	8.71586			0.00	0	650,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	38.84475	100.10564	38.75056			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1G	On 15/06/2014	Spot Bond	100.09773	34.36461	100.09773	34.28129			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	85.85988	100.09376	85.66370			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	85.98446	100.09863	85.78798			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	80.96224	100.10500	80.73007			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	38.96370	100.10840	38.86922			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	34.36329	100.10173	34.27997			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	86.19208	100.10673	85.99512			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	80.98840	100.10663	80.75614			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	39.22958	100.11457	39.13444			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	34.36172	100.10653	34.27839			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	86.56579	100.12130	86.36795			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	39.52342	100.12138	39.42757			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	34.35988	100.11212	34.27656			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	86.89798	100.13423	86.69936			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	0.00020			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	0.00020		4,400,000,000,000.00	44,000,000	44,000,000.00	
PRE1A3	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	0.00020		5,260,000,000,000.00	52,600,000	289,600,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	0.00020				5,000,000,000,000.00	50,000,000	50,000,000.00
PRE1C1	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	0.00020				10,000,000,000,000.00	100,000,000	100,000,000.00
PRE1D1	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	0.00020				12,500,000,000,000.00	125,000,000	125,000,000.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	61.08824	100.68448	60.93434				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	35.49150	116.98567	35.40277				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	33.72980	91.25497	33.66097				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.90982	40.60007	0.90890				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	118.83787	5.50500	118.77002				56,683,108,940,000.00	334,204,000	7,020,898,000.00
R158	On 15/09/2015	Spot Bond	124.15418	19.85793	124.15418	19.80587				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	17.12971	86.87026	17.09617				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	13.67738	130.95502	13.63999				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	9.20902	82.70497	9.19171				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	77.83385	107.05466	77.66499				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.37000	129.70595	7.43000	129.07683				79,193,269,298,000.00	745,355,400	0,921,453,840.00
R187P	On 21/12/2026	Spot Bond	38.29047	0.81908	38.29047	0.81829				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.75077	36.16829	0.75008				0.00	0	0.00
R189	On 31/03/2013	Spot Bond	2.30000	220.11084	2.30000	220.08883				0.00	0	4,726,288.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Spot Bond	0.77000	292.57558	0.82000	291.28746			67,917,165,470.00	88,204,111	216,392,111.00
R201	On 21/12/2014	Spot Bond	5.31500	108.04398	5.30500	108.04524			762,596,200,000.00	143,480,000	717,320,898.00
R202	On 07/12/2033	Spot Bond	1.64000	218.99878	1.64000	218.96707			389,939,520,000.00	237,768,000	1,952,941,000.00
R2023	On 28/02/2023	Spot Bond	6.81500	107.38250	6.86500	106.99273			9,412,332,800,000.00	381,120,000	3,667,072,882.00
R203	On 15/09/2017	Spot Bond	5.89500	109.53594	5.94500	109.31515			9,568,198,080,000.00	623,104,000	4,387,202,600.00
R204	On 21/12/2018	Spot Bond	6.15000	111.07212	6.20000	110.80332			4,913,265,688,500.00	798,904,990	5,498,269,616.00
R2048	On 28/02/2048	Spot Bond	108.88836	8.72839	108.88836	8.70780			300,063,653,652,000.00	755,700,000	2,464,789,000.00
R205	On 31/03/2014	Spot Bond	100.00000	54.43976	100.00000	54.30644			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.33500	103.26105	5.32500	103.25374			5,285,384,500,000.00	990,700,000	2,021,400,000.00
R207	On 15/01/2020	Spot Bond	6.37500	106.32568	6.43000	105.99992			10,883,721,300,000.00	707,250,400	5,063,466,050.00
R208	On 31/03/2021	Spot Bond	6.50000	101.61155	6.55000	101.28360			24,545,368,315,000.00	776,210,510	9,365,783,087.00
R209	On 31/03/2036	Spot Bond	8.18000	80.20852	8.26000	79.50063			11,837,981,480,000.00	447,186,000	7,497,135,600.00
R210	On 31/03/2028	Spot Bond	1.42000	164.54904	1.44000	164.11120			636,362,933,620.00	448,142,911	393,192,000.00
R211	On 31/01/2017	Spot Bond	0.55000	114.75734	-0.50000	114.74587			(1,310,100,000.00)	2,382,000	177,782,000.00
R212	On 31/01/2022	Spot Bond	0.55000	136.73021	0.59000	136.28101			85,576,533,900.00	155,593,698	1,537,664,698.00
R213	On 28/02/2031	Spot Bond	7.90000	92.10829	7.97000	91.46848			56,665,475,500,000.00	172,845,000	5,603,626,000.00
R214	On 28/02/2041	Spot Bond	84.68795	8.20842	84.68795	8.19268			436,771,835,216,700.00	157,426,000	6,622,933,909.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On 15/09/2013	Spot Bond	96.64575	69.72315	96.64575	69.59467				0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	48.16874	94.28171	48.06774				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	33.52459	91.87036	33.45579				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	23.92582	88.83566	23.87808				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	17.12971	86.87026	17.09617				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	12.44571	84.86749	12.42181				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	9.20902	82.70497	9.19171				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	82.73838	97.62766	82.55568				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	57.34463	95.17874	57.22211				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	39.62196	92.80992	39.53906				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	27.77362	90.60553	27.71665				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	19.96299	87.76872	19.92312				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	14.39416	85.82547	14.36595				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	10.56282	83.71772	10.54255				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.90886	81.42381	7.89403				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	6.32937	77.48625	6.31799				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.94309	75.13464	4.93444				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	4.02426	72.16183	4.01745				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	70.13136	3.22149	70.13136	3.21618			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.61108	68.17127	2.60688			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.14647	66.23386	2.14310			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.91698	63.06100	1.91410			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.62185	61.24492	1.61947			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.42592	59.05342	1.42390			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.23084	57.39997	1.22914			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.07212	55.80907	1.07067			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.94191	54.27807	0.94067			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.83063	52.85822	0.82956			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.73765	51.49553	0.73672			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.10876	44.45722	1.10754			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.03194	43.11572	1.03083			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.96625	41.83089	0.96524			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.90982	40.60007	0.90890			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.86117	39.42073	0.86032			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.81908	38.29047	0.81829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond	37.20704	0.78255	37.20704	0.78182			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.75077	36.16829	0.75008			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	58.60999	100.16140	58.46781			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	98.31039	101.36584	97.95721			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	16.40056	101.68455	16.35933			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.03504	100.60342	21.97956			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.67858	100.00000	2.67194			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	88.04161	100.32689	87.83580			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	88.04249	100.32010	87.83669			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	83.13660	100.32441	82.89144		1,203,892,920,000.00	12,000,000	6,000,000.00	
RCSC12	On 08/03/2014	Spot Bond	100.00000	54.66520	100.00000	54.53277		300,000,000,000.00	3,000,000	1,500,000.00	
RDFB01	On 30/03/2015	Spot Bond	101.54349	25.94795	101.54349	25.88423			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.00000	8.55289	100.00000	8.53218		10,000,000,000,000.00	100,000,000	150,000,000.00	
RDFB03	On 22/03/2016	Spot Bond	100.00000	8.86510	100.00000	8.84362			0.00	0	5,000,000.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	92.27758	100.00000	92.12632			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	100.00000	52.84012	100.00000	52.71211			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	31.23529	101.21857	31.15709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond	100.60466	21.06523	100.60466	21.01219				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	80.95395	101.28378	65.59142				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.13769	100.77784	9.11465				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	9.39610	100.00000	9.37257				0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	40.03836	100.38116	39.94103				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	31.35839	102.09902	31.27839				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.94560	99.79665	13.91151				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.44776	101.65073	13.41359				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.25232	101.46985	17.20855				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.25232	101.46985	17.20855				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	98.02648	101.38750	97.67552				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	86.48172	100.62446	86.20746				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	81.92681	100.24328	81.68956				0.00	0	2,000,000.00
RP012	On 10/10/2013	Spot Bond	101.50905	65.25645	101.50905	65.09268				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	99.91990	15.37923	99.91990	15.34200			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.95103	99.90988	11.92210			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	87.25559	100.25061	87.05365			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	18.37790	100.36848	18.33323			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	61.35850	100.00000	61.20656			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	101.78353	12.95000	101.74825			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.00000	34.98573	100.00000	34.90097			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	59.70957	100.51732	59.56426			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	56.31801	100.00000	56.17698			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	29.87458	100.62598	29.79936			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.03606	5.25000	101.02159			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.00499	100.00000	1.00253			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.36545	100.00000	4.35464			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.05979	100.00000	10.03460			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	20.69359	101.48404	20.64672			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	13.13013	115.23085	13.09734			0.00	0	5,031,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	11.09422	104.86804	11.07244			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	16.46403	114.56238	16.42289			0.00	0	29,950,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	100.56539	11.57455	100.56539	11.54542			0.00	0	5,000,000.00
SBK14	On 01/12/2017	Spot Bond	107.95466	13.63846	107.95466	13.60616			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.40090	101.20234	8.37987			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.59147	100.11990	7.57306			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.45275	101.08312	8.43137			0.00	0	550,000.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.84916	101.24095	8.82700			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.82351	101.21627	8.80142			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	26.73084	107.37565	26.66744			0.00	0	14,619,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	106.40947	102.36256	106.11681			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	13.36078	105.03639	13.32983			0.00	0	6,592,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	47.62076	132.16219	47.48346			0.00	0	660,600.00
SBN18	On 14/09/2013	Spot Bond	162.56493	58.83342	162.56493	58.68199			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	40.36714	155.18315	40.36712			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	20.72035	120.12124	20.66744			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	20.63683	120.50039	20.58401			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	20.59514	120.69056	20.54236			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	10.19183	106.46393	10.16822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	120.29708	20.68155	120.29708	20.62868			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	20.66068	120.39190	20.60783			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	33.66623	215.59863	33.66622			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	53.12505	100.00000	53.12504			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.99272	100.10760	8.97091			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	41.01886	99.06612	40.92032			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	39.49808	100.00010	39.40239			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	12.10187	99.81852	12.07227			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	82.28966	99.79990	82.10950			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	62.52981	100.00000	62.37323			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	10.20051	109.84578	10.17626			0.00	0	24,400,000.00
SBS14	On 07/02/2014	Spot Bond	100.78863	62.13445	100.78863	61.97776			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.40822	100.87410	13.37476		2,017,482,000,000.00	20,000,000	5,000,000.00	
SBS16	On 22/09/2018	Spot Bond	99.99987	7.72606	99.99987	7.70734			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.45106	100.00000	1.44783			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.96234	99.99997	7.94305			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	11.62963	113.08735	11.60103			0.00	0	342,000.00
SBS20	On 15/05/2026	Spot Bond	109.22356	12.89016	109.22356	12.85917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	100.77436	8.15880	100.77436	8.13823			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	28.34856	100.47821	28.27728			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.41573	100.50480	9.39204			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.97411	100.51996	7.95406		20,103,992,000,000.00	200,000,000	100,000,000.00	
SBS25	On 24/05/2019	Spot Bond	106.95022	11.78510	106.95022	11.75724			0.00	0	3,468,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	10.74882	102.76906	10.72422			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	11.46082	104.14309	11.43431			0.00	0	23,000.00
SBS9	On 07/07/2016	Spot Bond	120.54819	16.06462	120.54819	16.02280			0.00	0	1,126,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	94.31903	120.15971	94.07069			0.00	0	573,532.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.52291	272.67152	3.50630			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.89368	123.12082	4.88073			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.88735	114.44000	9.86035			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3.69332	100.00000	100.00000	3.68438			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.30459	82.63494	82.63494	0.30393			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.22136	120.42805	120.42805	5.20726			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.01748	6.50000	100.00000				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.19191	100.12305	100.12305	11.16477		150,184,575,000.00	1,500,000	750,000.00	
SHS02	On 29/06/2013	Spot Bond	99.88484	83.50905	99.88484	99.88484	83.32447			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	19.64976	99.87542	99.87542	19.60221			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.61388	100.24421	100.24421	9.59054			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	13.26769	103.11523	103.11523	13.23741			0.00	0	56,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	9.12726	100.24161	100.24161	9.10510			0.00	0	20,234,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322	75.63520	105.71322	105.71322	75.47739			0.00	0	2,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	14.20116	112.32955	112.32955	14.16623			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	88.62459	101.56711	101.56711	88.42514			0.00	0	2,054,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond	105.65786	10.29921	105.65786	10.27550				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	40.82164	100.80059	40.71868				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	12.79657	100.58343	12.76436				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	20.76791	100.81342	20.71553				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.51441	100.58796	9.49046				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	16.89885	107.52630	16.85894				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	22.53333	101.25454	22.47690				0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208				0.00	0	2,000,000.00
SSN001	On 01/03/2017	Spot Bond	100.41357	11.17120	100.41357	11.14403				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.77968	99.94314	10.75358				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.60066	101.14726	10.57414				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	7.42346	94.17275	7.40783				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	7.45409	93.82087	7.43844				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	32.27519	104.67610	32.20063				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.89335	101.56575	8.87320				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.48615	100.11486	9.46315				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	10.07495	107.35953	10.05145				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond	121.64737	20.38732	121.64737	20.33474			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.26591	105.50721	2.26040			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	8.69953	100.00000	11.34783			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN978	On 20/05/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	19.24981	119.55998	19.20058			0.00	0	10,000,000.00
SZ25	On 30/09/2025	Spot Bond	111.67266	8.13922	111.67266	8.11951		2,680,143,840,000.00	24,000,000	8,000,000.00	
T018	On 15/07/2014	Spot Bond	100.00000	44.39515	100.00000	44.29582			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.29986	100.00000	30.22483			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.53046	100.00000	15.49156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On 20/03/2014	Spot Bond	104.23307	49.25767	104.23307	49.14551			0.00	0	3,825,000.00
TFS106	On 29/04/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	97.83070	101.16928	97.56613			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	99.07463	101.07247	98.81121			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	21.58844	100.91059	21.53456			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	14.30269	110.02135	14.26810			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.00000	54.97350	100.00000	54.83886			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	60.46428	100.55190	60.31212			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	60.88314	100.62855	60.72983			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.68983	101.17076	7.67058			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.92660	101.20716	7.90676			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	9.01840	103.42947	8.99764			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	10.06374	100.80622	10.03864			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	10.35244	100.83814	10.32661			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	3.00528	100.90574	2.99850			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.62070	100.17362	7.60180			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.92166	100.18041	7.90201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond	100.00000	3.08402	100.00000	3.07712				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.43522	101.28535	8.41409				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.87176	100.89554	10.84462				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.52124	101.45249	9.49736				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.82849	101.00134	11.79893				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.97608	102.14068	13.94080				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	15.82387	101.44362	15.78418				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	13.89298	101.20953	13.85821				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.97863	101.06155	6.96118				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.51214	101.14347	7.49335				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.60420	105.45079	7.58446				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.57704	101.30716	8.55555				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	9.04942	101.37985	9.02673				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	14.02271	102.14790	13.98732				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	13.57563	101.15653	13.54166				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	17.17090	101.18212	17.12793				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	13.83828	101.20040	13.80365				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.68911	101.18212	7.66987			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.80750	101.20040	7.78796			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.86668	101.20953	7.84699			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	13.66319	101.17116	13.62901			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	13.83828	101.20040	13.80365			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	14.43963	101.30089	14.40346			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.45803	101.30089	8.43685			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	14.43963	101.30089	14.40346			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	15.31292	101.44699	15.27451			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.63810	101.48350	9.61391			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	15.25838	101.43786	15.22012			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	19.60068	102.16719	19.55121			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.32361	102.21271	14.28744			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	19.76272	102.19450	19.71283			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	54.86011	99.87885	54.72590			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	29.92869	111.48563	29.85592			0.00	0	1,986,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	7.07731	102.36770	7.06365			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	13.25566	111.51511	13.22324			0.00	0	998,948,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	120.69176	9.19141	120.69176	9.16785			0.00	0	234,583,290.00
TN23	On 06/11/2023	Spot Bond	122.92168	13.03756	122.92168	13.00310		6,146,084,000.00		50,000	114,354,399.00
TN25	On 19/08/2025	Spot Bond	112.54971	9.40978	112.54971	9.38660			0.00	0	147,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	11.72260	105.64973	11.69516			0.00	0	19,674,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.14194	100.66243	7.12395			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.30901	100.67816	7.29060			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.52057	100.69808	7.50161			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.54283	100.70018	7.52382			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.58834	100.79857	8.56669			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.57000	101.00182	14.53318			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	21.40986	101.21676	21.35627			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.75232	101.26720	8.73040			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.39236	101.29746	7.37383			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.11071	10.00000	100.08302			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.10795	9.75000	100.08096			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.10730	100.00000	10.08036			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131	On 03/05/2013	Spot Bond	97.87620	92.78464	97.87620	92.55435			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	81.31783	99.82860	81.13738			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	86.95736	97.76060	86.75531			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	82.01198	100.00000	81.83292			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	9.69590	120.75743	9.67104			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	44.56873	101.23503	44.45715			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.68037	101.32511	14.64358		17,691,364,206,000.00	174,600,000	87,300,000.00	
UTR043	On 06/04/2015	Spot Bond	101.70719	22.88984	101.70719	22.83230			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	11.59329	110.55481	11.56560			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	62.86284	100.00000	62.70542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On 07/11/2013	Spot Bond	100.00000	63.11554	100.00000	62.95749			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	63.19977	100.00000	63.04151			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.00000	76.45429	100.00000	76.24309		1,000,000,000,000.00	10,000,000	75,000,000.00	
VKC02	On 28/03/2014	Spot Bond	100.00000	49.79198	100.00000	49.63652			0.00	0	175,000,000.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.51158	100.80302	21.45732			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.32073	100.83292	13.28713			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.90597	100.83423	9.88098			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.00000	8.86190	100.00000	8.83423			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	100.00000	1.57723	100.00000	1.57230			0.00	0	100,000,000.00
VOD007	On 28/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	13.35730	128.75000	13.32706			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	18.72175	121.77342	18.67264			0.00	0	144,438,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	5.19912	243.55465	5.17577			0.00	0	33,080,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	25.62554	107.94222	25.56451		1,535,519,637,254.70	14,225,385	14,225,385.00	
WSP2	On 28/05/2017	Spot Bond	110.97172	13.41235	110.97172	13.37968			0.00	0	83,125,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	11.26495	113.15781	11.23707			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	11.09018	112.59168	11.06285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	113.82178	10.90635	113.82178	10.87923				1,541,512,496,757.36	13,543,212	16,272,212.00
Z006	On 31/08/2013	Spot Bond	96.69614	71.69835	96.69614	71.56242				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	59.90595	95.45272	59.77766				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	19.61327	87.68655	19.57392				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	46.70090	93.89641	46.60278				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	38.87552	92.71091	38.79380				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	16.09602	86.49267	16.06426				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	28.95789	90.84932	28.89804				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	19.57771	87.67412	19.53843				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.33672	67.16812	2.33305				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.40154	100.00000	9.38370				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03786	100.00000	0.03779				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.40154	100.00000	9.38370				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	25.19063	100.00000	25.14283				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	25.77127	100.00000	25.72238				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	24.15988	100.00000	24.11404				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	24.15988	100.00000	24.11404				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	22.90878	100.00000	22.86532				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On 20/05/2015	Spot Bond	100.00000	22.90878	100.00000	22.86532			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	21.68126	100.00000	21.64013			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	21.68126	100.00000	21.64013			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	20.40295	100.00000	20.36424			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	20.40295	100.00000	20.36424			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	19.23649	100.00000	19.20000			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	19.23649	100.00000	19.20000			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	18.10232	100.00000	18.06798			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	18.10232	100.00000	18.06798			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	17.13234	100.00000	17.09984			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	16.21434	100.00000	16.18358			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.12591	100.00000	12.10290			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.45439	100.00000	11.43266			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.77905	100.00000	10.75860			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.77905	100.00000	10.75860			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.20147	100.00000	10.18212			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.63653	100.00000	9.61825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond	100.00000	9.06837	100.00000	9.05116		0.00	0	0.00
Total for j-Bonds :									1,282,114,532,619,700.00	384,445,617	98 808 850 352.00
Grand Total:									32,115,069,898,310.00	184,524,461	98 810 607 437.00