



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 02/04/2013

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	9.30780	9.30780	9.29400	9.29400		12.41	367,983,873.00	39,535	629,825.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	32.66430	0.03266	36.13010	0.03613	32.664	16.54	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	974.86430	0.97486	992.13010	0.99213	974.864	16.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	13.18860	0.01319	15.31420	0.01531	13.189	19.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,555.38860	1.55539	1,571.31420	1.57131	1,555.389	19.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	10.89410	0.01089	12.78000	0.01278	10.894	20.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,703.09410	1.70309	1,718.78000	1.71878	1,703.094	20.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	67.31050	0.06731	71.99830	0.07200	67.311	14.66	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	609.51050	0.60951	627.99830	0.62800	609.511	14.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	62.35140	0.06235	66.93600	0.06694	62.351	14.85	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	644.55140	0.64455	662.93600	0.66294	644.551	14.85	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	50.74720	0.05075	55.01080	0.05501	50.747	15.37	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	742.94720	0.74295	761.01080	0.76101	742.947	15.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	170.74800	0.17075	174.81100	0.17481	170.748	12.81	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	262.94800	0.26295	280.81100	0.28081	262.948	12.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	138.47900	0.13848	143.11910	0.14312	138.479	13.20	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	330.67900	0.33068	349.11910	0.34912	330.679	13.20	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	90.84670		0.09085	95.78550	0.09579	90.847	13.99	0.00	0	5,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	483.04670		0.48305	501.78550	0.50179	483.047	13.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	219.64070		0.21964	222.49610	0.22250	219.641	12.39	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	191.84070		0.19184	208.49610	0.20850	191.841	12.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	209.93690		0.20994	213.04450	0.21304	209.937	12.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	202.13690		0.20214	219.04450	0.21904	202.137	12.41	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	189.41810		0.18942	193.05540	0.19306	189.418	12.61	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	231.61810		0.23162	249.05540	0.24906	231.618	12.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	272.87200		0.27287	274.24790	0.27425	272.872	12.29	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	145.07200		0.14507	160.24790	0.16025	145.072	12.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	261.59490		0.26159	263.29390	0.26329	261.595	12.31	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	153.79490		0.15379	169.29390	0.16929	153.795	12.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	234.78230		0.23478	237.23160	0.23723	234.782	12.36	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	176.98230		0.17698	193.23160	0.19323	176.982	12.36	0.00	0	1,200.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	388.38890		0.38839	386.36170	0.38636	388.389	12.10	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	80.58890		0.08059	92.36170	0.09236	80.589	12.10	0.00	0	12,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	321.13440		0.32113	321.09260	0.32109	321.134	12.20	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	113.33440		0.11333	127.09260	0.12709	113.334	12.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	290.38150		0.29038	291.24790	0.29125	290.382	12.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	132.58150		0.13258	147.24790	0.14725	132.581	12.25	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	580.48170		0.58048	573.76270	0.57376	580.482	12.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	32.68170		0.03268	39.76270	0.03976	32.682	12.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	545.45360		0.54545	539.39790	0.53940	545.454	12.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	37.65360		0.03765	45.39790	0.04540	37.654	12.06	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	502.58630		0.50259	497.40170	0.49740	502.586	11.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	44.78630		0.04479	53.40170	0.05340	44.786	11.94	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	634.10380		0.63410	626.44810	0.62645	634.104	12.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	26.30380		0.02630	32.44810	0.03245	26.304	12.31	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	598.21880		0.59822	591.17880	0.59118	598.219	12.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	30.41880		0.03042	37.17880	0.03718	30.419	12.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	589.33250		0.58933	582.45140	0.58245	589.333	12.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	31.53250		0.03153	38.45140	0.03845	31.533	12.19	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	820.06660		0.82007	809.87430	0.80987	820.067	12.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	12.26660		0.01227	15.87430	0.01587	12.267	12.81	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	725.89500		0.72590	716.85590	0.71686	725.895	12.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	18.09500		0.01810	22.85590	0.02286	18.095	12.56	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	652.23700		0.65224	644.28610	0.64429	652.237	12.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	24.43700		0.02444	30.28610	0.03029	24.437	12.36	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,107.91700		2.10792	2,094.18330	2.09418	2,107.917	17.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.11700		0.00012	0.18330	0.00018	0.117	17.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.42550		9.42550	9.41190	9.41190		13.53	5,127,472.00	544	57,582.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	143.73220		0.14373	146.79110	0.14679	143.732	15.99	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	918.23220		0.91823	934.89110	0.93489	918.232	15.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	126.83080		0.12683	130.02170	0.13002	126.831	16.37	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,021.33080		1.02133	1,038.12170	1.03812	1,021.331	16.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	66.89150		0.06689	70.03950	0.07004	66.891	18.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,641.39150		1.64139	1,658.13950	1.65814	1,641.391	18.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	262.77270		0.26277	264.18750	0.26419	262.773	14.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	497.27270		0.49727	512.28750	0.51229	497.273	14.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	210.75570		0.21076	212.96890	0.21297	210.756	14.87	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	635.25570		0.63526	651.06890	0.65107	635.256	14.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	199.25240		0.19925	201.64080	0.20164	199.252	15.03	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	673.75240		0.67375	689.74080	0.68974	673.752	15.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	356.51060		0.35651	356.21840	0.35622	356.511	13.53	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	331.01060		0.33101	344.31840	0.34432	331.011	13.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	268.99290		0.26899	270.30510	0.27031	268.993	14.25	0.00	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	483.49290		0.48349	498.40510	0.49841	483.493	14.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	265.86380		0.26586	267.22650	0.26723	265.864	14.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	490.36380		0.49036	505.32650	0.50533	490.364	14.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	573.12420		0.57312	569.40990	0.56941	573.124	12.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	147.62420		0.14762	157.50990	0.15751	147.624	12.71	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	403.05340		0.40305	402.07050	0.40207	403.053	13.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	277.55340		0.27755	290.17050	0.29017	277.553	13.33	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	379.17590		0.37918	378.55020	0.37855	379.176	13.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	303.67590		0.30368	316.65020	0.31665	303.676	13.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,128.34580		2.12835	2,115.70560	2.11571	2,128.346	16.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	2.84580		0.00285	3.80560	0.00381	2.846	16.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	970.93090		0.97093	963.13720	0.96314	970.931	12.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	45.43090		0.04543	51.23720	0.05124	45.431	12.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	759.61970		0.75962	753.84350	0.75384	759.620	12.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	84.11970		0.08412	91.94350	0.09194	84.120	12.75	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.53610		9.53610	9.52240	9.52240		14.34	286,083.00	30	27,081.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	248.93420		0.24893	252.26980	0.25227	248.934	16.32	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	982.83420		0.98283	999.86980	0.99987	982.834	16.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	145.26960		0.14527	150.15640	0.15016	145.270	18.19	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,609.16960		1.60917	1,627.75640	1.62776	1,609.170	18.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	714.24250		0.71424	711.05610	0.71106	714.243	13.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	206.04250		0.20604	216.55610	0.21656	206.043	13.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	615.08300		0.61508	612.94010	0.61294	615.083	13.65	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	278.98300		0.27898	290.54010	0.29054	278.983	13.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	401.83050		0.40183	402.44780	0.40245	401.831	14.82	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	555.73050		0.55573	570.04780	0.57005	555.731	14.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	782.02760		0.78203	778.61310	0.77861	782.028	13.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	173.82760		0.17383	184.11310	0.18411	173.828	13.26	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
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	747.67670		0.74768	744.38900	0.74439	747.677	13.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	189.47670		0.18948	199.88900	0.19989	189.477	13.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	732.78550		0.73279	729.54490	0.72954	732.786	13.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	196.68550		0.19669	207.14490	0.20714	196.685	13.28	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,566.92310		1.56692	1,559.33710	1.55934	1,566.923	14.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	30.82310		0.03082	36.93710	0.03694	30.823	14.10	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	911.42780		0.91143	907.35890	0.90736	911.428	13.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	125.32780		0.12533	134.95890	0.13496	125.328	13.20	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	801.58890		0.80159	798.09170	0.79809	801.589	13.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	165.48890		0.16549	175.69170	0.17569	165.489	13.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,145.76630		2.14577	2,134.83620	2.13484	2,145.766	15.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	9.66630		0.00967	12.43620	0.01244	9.666	15.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.65510		9.65510	9.64110	9.64110		15.02	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	583.35240		0.58335	583.58490	0.58358	583.352	14.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	538.25240		0.53825	552.48490	0.55248	538.252	14.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	327.19070		0.32719	330.43920	0.33044	327.191	16.97	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,172.09070		1.17209	1,189.33920	1.18934	1,172.091	16.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	244.67930		0.24468	248.44760	0.24845	244.679	18.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,589.57930		1.58958	1,607.34760	1.60735	1,589.579	18.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	747.23680		0.74724	744.91980	0.74492	747.237	14.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	342.13680		0.34214	353.81980	0.35382	342.137	14.11	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	591.37730		0.59138	591.48510	0.59149	591.377	14.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	526.27730		0.52628	540.38510	0.54039	526.277	14.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	587.34990		0.58735	587.52030	0.58752	587.350	14.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	532.24990		0.53225	546.42030	0.54642	532.250	14.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,986.55130		1.98655	1,974.98700	1.97499	1,986.551	14.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	31.45130		0.03145	33.88700	0.03389	31.451	14.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,526.94520		1.52695	1,517.44650	1.51745	1,526.945	14.16	0.00	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	71.84520	0.07185	76.34650	0.07635	71.845	14.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,103.68070	1.10368	1,097.01930	1.09702	1,103.681	13.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	148.58070	0.14858	155.91930	0.15592	148.581	13.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.71210	9.71210	9.69830	9.69830		15.39	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	700.72840	0.70073	699.27140	0.69927	700.728	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	578.62840	0.57863	590.97140	0.59097	578.628	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	696.66020	0.69666	695.25650	0.69526	696.660	15.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	584.56020	0.58456	596.95650	0.59696	584.560	15.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	692.61860	0.69262	691.26790	0.69127	692.619	15.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	590.51860	0.59052	602.96790	0.60297	590.519	15.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.80080	9.80080	9.78990	9.78990		15.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,495.51280	1.49551	1,494.70970	1.49471	1,495.513	14.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	244.71280	0.24471	254.80970	0.25481	244.713	14.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	874.24170	0.87424	871.93170	0.87193	874.242	15.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	673.44170	0.67344	682.03170	0.68203	673.442	15.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,939.76690	1.93977	1,938.83340	1.93883	1,939.767	15.21	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	138.96690	0.13897	148.93340	0.14893	138.967	15.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,572.81210	1.57281	1,572.11730	1.57212	1,572.812	14.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	222.01210	0.22201	232.21730	0.23222	222.012	14.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,533.95490	1.53395	1,533.21170	1.53321	1,533.955	14.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	233.15490	0.23315	243.31170	0.24331	233.155	14.76	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.62930	10.62930	10.64670	10.64670		17.18	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,911.42150	1.91142	1,931.87630	1.93188	1,911.421	15.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	432.12150	0.43212	435.17630	0.43518	432.122	15.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,878.21180	1.87821	1,898.52360	1.89852	1,878.212	15.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	448.91180	0.44891	451.82360	0.45182	448.912	15.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,845.39520	1.84540	1,865.56220	1.86556	1,845.395	15.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	466.09520	0.46610	468.86220	0.46886	466.095	15.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.30780		9.30780	9.29400	9.29400		12.41	46,539.00	5	1,161.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	59,821.88360		0.59822	59,117.88370	0.59118	59,821.884	12.21	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	3,041.88360		0.03042	3,717.88370	0.03718	3,041.884	12.21	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	58,933.24700		0.58933	58,245.14350	0.58245	58,933.247	12.19	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	3,153.24700		0.03153	3,845.14350	0.03845	3,153.247	12.19	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	58,048.17440		0.58048	57,376.26650	0.57376	58,048.174	12.16	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,268.17440		0.03268	3,976.26650	0.03976	3,268.174	12.16	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.42550		9.42550	9.41190	9.41190		13.53	94,255.00	10	12.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	65,045.77270		0.65046	64,576.71550	0.64577	65,045.773	12.65	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	11,495.77270		0.11496	12,386.71550	0.12387	11,495.773	12.65	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	64,295.09910		0.64295	63,833.41610	0.63833	64,295.099	12.64	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	11,745.09910		0.11745	12,643.41610	0.12643	11,745.099	12.64	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	63,548.27840		0.63548	63,094.11630	0.63094	63,548.278	12.63	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	11,998.27840		0.11998	12,904.11630	0.12904	11,998.278	12.63	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.53610		9.53610	9.52240	9.52240		14.34	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	47,744.43030		0.47744	47,674.09180	0.47674	47,744.430	14.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	43,134.43030		0.43134	44,434.09180	0.44434	43,134.430	14.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	47,327.39120		0.47327	47,260.77150	0.47261	47,327.391	14.34	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	43,717.39120		0.43717	45,020.77150	0.45021	43,717.391	14.34	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	46,920.30480		0.46920	46,860.90980	0.46861	46,920.305	14.37	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	44,310.30480		0.44310	45,620.90980	0.45621	44,310.305	14.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.07720		14.07720	14.09510	14.09510		11.79	0.00	0	9,947.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,084.41750		2.08442	2,102.32800	2.10233	2,084.418	17.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.21750		0.00722	7.22800	0.00723	7.218	17.31	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,108.04920		1.10805	1,125.41250	1.12541	1,108.049	13.00	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	30.84920		0.03085	30.31250	0.03031	30.849	13.00	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	454.66450		0.45466	461.15540	0.46116	454.664	11.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	167.46450		0.16746	156.05540	0.15606	167.465	11.61	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
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	38.67530		0.03868	39.53010	0.03953	38.675	13.95	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,261.47530		1.26148	1,244.43010	1.24443	1,261.475	13.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	179.62830		0.17963	180.51290	0.18051	179.628	12.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	502.42830		0.50243	485.41290	0.48541	502.428	12.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	118.93770		0.11894	119.28720	0.11929	118.938	12.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	691.73770		0.69174	674.18720	0.67419	691.738	12.84	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	92.24610		0.09225	92.51170	0.09251	92.246	13.10	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	815.04610		0.81505	797.41170	0.79741	815.046	13.10	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	448.40320		0.44840	454.79090	0.45479	448.403	11.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	171.20320		0.17120	159.69090	0.15969	171.203	11.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	442.19830		0.44220	448.48130	0.44848	442.198	11.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	174.99830		0.17500	163.38130	0.16338	174.998	11.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	197.81080		0.19781	198.91130	0.19891	197.811	12.30	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	460.61080		0.46061	443.81130	0.44381	460.611	12.30	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.25030		14.25030	14.26920	14.26920		13.01	2,707,557.00	190	2,954.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	321.64840		0.32165	311.57320	0.31157	321.648	13.77	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	831.34840		0.83135	802.37320	0.80237	831.348	13.77	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	327.33480		0.32733	317.25100	0.31725	327.335	13.74	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	817.03480		0.81703	788.05100	0.78805	817.035	13.74	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	324.47950		0.32448	314.39960	0.31440	324.480	13.75	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	824.17950		0.82418	795.19960	0.79520	824.179	13.75	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.41560		14.41560	14.43480	14.43480		13.47	0.00	0	988.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	470.77360		0.47077	456.35720	0.45636	470.774	14.12	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	965.17360		0.96517	931.55720	0.93156	965.174	14.12	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	476.92640		0.47693	462.48340	0.46248	476.926	14.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	951.32640		0.95133	917.68340	0.91768	951.326	14.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	473.84000		0.47384	459.40760	0.45941	473.840	14.11	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	958.24000		0.95824	924.60760	0.92461	958.240	14.11	0.00	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			14.59530		14.59530	14.61450	14.61450		14.07		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	927.03420		0.92703	919.08990	0.91909	927.034	13.78		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	641.73420		0.64173	614.58990	0.61459	641.734	13.78		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	936.59630		0.93660	928.79770	0.92880	936.596	13.76		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	631.29630		0.63130	604.29770	0.60430	631.296	13.76		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	931.80430		0.93180	923.93530	0.92394	931.804	13.77		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	636.50430		0.63650	609.43530	0.60944	636.504	13.77		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09960		0.09960	0.09870	0.09870		17.26		0.00	0	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	990.34480		0.00990	916.63200	0.00917	990.345	16.98		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	30.34480		0.00030	46.63200	0.00047	30.345	16.98		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	287.73300		0.00288	266.70950	0.00267	287.733	17.26		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	327.73300		0.00328	396.70950	0.00397	327.733	17.26		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	60.19260		0.00060	60.65870	0.00061	60.193	19.73		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,100.19260		0.01100	1,190.65870	0.01191	1,100.193	19.73		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10090		0.10090	0.10010	0.10010		17.50		0.00	0	919.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,180.49930		0.01180	1,121.40130	0.01121	1,180.499	16.89		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	90.49930		0.00090	111.40130	0.00111	90.499	16.89		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	520.49490		0.00520	495.36800	0.00495	520.495	17.50		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	430.49490		0.00430	485.36800	0.00485	430.495	17.50		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	213.11170		0.00213	208.53890	0.00209	213.112	19.46		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,123.11170		0.01123	1,198.53890	0.01199	1,123.112	19.46		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.95330		11.95330	11.93070	11.93070		11.97		27,863,142.30	2,331	60,393.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	99.38370		0.09938	103.73190	0.10373	99.384	13.56		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	646.08370		0.64608	673.03190	0.67303	646.084	13.56		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	730.64210		0.73064	719.26830	0.71927	730.642	11.61		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	37.34210		0.03734	48.56830	0.04857	37.342	11.61		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	610.16990		0.61017	602.87500	0.60288	610.170	11.42		0.00	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	56.86990		0.05687	72.17500	0.07218	56.870	11.42	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	334.58090		0.33458	336.32550	0.33633	334.581	11.82	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	181.28090		0.18128	205.62550	0.20563	181.281	11.82	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	748.65280		0.74865	736.71460	0.73671	748.653	11.66	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	35.35280		0.03535	46.01460	0.04601	35.353	11.66	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	739.63540		0.73964	727.97700	0.72798	739.635	11.64	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	36.33540		0.03634	47.27700	0.04728	36.335	11.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.11380		12.11380	12.09160	12.09160		13.11	0.00	0	17,997.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	214.11720		0.21412	213.58350	0.21358	214.117	14.80	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	950.31720		0.95032	971.98350	0.97198	950.317	14.80	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	476.70610		0.47671	475.69700	0.47570	476.706	12.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	372.90610		0.37291	394.09700	0.39410	372.906	12.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	376.92070		0.37692	376.62620	0.37663	376.921	13.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	513.12070		0.51312	535.02620	0.53503	513.121	13.44	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	342.48650		0.34249	342.27740	0.34228	342.487	13.66	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	578.68650		0.57869	600.67740	0.60068	578.687	13.66	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	486.37920		0.48638	485.26450	0.48526	486.379	12.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	362.57920		0.36258	383.66450	0.38366	362.579	12.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	481.52310		0.48152	480.46020	0.48046	481.523	12.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	367.72310		0.36772	388.86020	0.38886	367.723	12.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.26690		12.26690	12.24470	12.24470		13.67	0.00	0	1,460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,204.72300		1.20472	1,198.08410	1.19808	1,204.723	12.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	137.82300		0.13782	153.38410	0.15338	137.823	12.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,020.97690		1.02098	1,016.49970	1.01650	1,020.977	12.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	197.07690		0.19708	214.79970	0.21480	197.077	12.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	985.11020		0.98511	981.03360	0.98103	985.110	12.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	211.21020		0.21121	229.33360	0.22933	211.210	12.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	949.94220		0.94994	946.24870	0.94625	949.942	12.81	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 13/12/2013	Foreign Exchange Future	11.54	Put	226.04220		0.22604	244.54870	0.24455	226.042	12.81	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.43310		12.43310	12.41040	12.41040		14.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	662.23500		0.66224	661.29450	0.66129	662.235	14.40	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	739.13500		0.73913	760.89450	0.76089	739.135	14.40	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	669.84440		0.66984	668.88260	0.66888	669.844	14.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	726.74440		0.72674	748.48260	0.74848	726.744	14.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	666.02590		0.66603	665.07740	0.66508	666.026	14.38	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	732.92590		0.73293	754.67740	0.75468	732.926	14.38	0.00	0	0.00
2025	On 02/05/2013	Bond Future			115.42142		115.42142	115.72899	115.72899			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	2,007.75000		2.00775	2,315.32000	2.31532	2,007.750		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			112.67442		112.67442	112.67356	112.67356			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,069.94000		1.06994	1,069.08000	1.06908	1,069.940		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			117.49710		117.49710	117.49563	117.49563			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	100.72000		0.10072	102.19000	0.10219	100.720		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			494.03600		494.03600	493.92600	493.92600			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			500.49400		500.49400	500.38500	500.38500			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			507.61700		507.61700	507.50600	507.50600			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			440.02200		440.02200	440.01000	440.01000			0.00	0	1,017.00
ALBI	On 01/08/2013	Index Future			445.77400		445.77400	445.76400	445.76400			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			452.11800		452.11800	452.10800	452.10800			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			9.68400		9.68400	9.63240	9.63240		8.73		0.00	0	15,570.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	928.71100		0.92871	879.07730	0.87908	928.711	11.55		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	4.71100		0.00471	6.67730	0.00668	4.711	11.55		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	948.42930		0.94843	898.73020	0.89873	948.429	11.65		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	4.42930		0.00443	6.33020	0.00633	4.429	11.65		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	938.58840		0.93859	888.90100	0.88890	938.588	11.61		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	4.58840		0.00459	6.50100	0.00650	4.588	11.61		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.73760		9.73760	9.68690	9.68690		9.96		0.00	0	8,269.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	107.10010		0.10710	101.64760	0.10165	107.100	11.50		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	669.50010		0.66950	714.74760	0.71475	669.500	11.50		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	865.17420		0.86517	821.08110	0.82108	865.174	10.07		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	27.57420		0.02757	34.18110	0.03418	27.574	10.07		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	856.09220		0.85609	812.18410	0.81218	856.092	10.06		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	28.49220		0.02849	35.28410	0.03528	28.492	10.06		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	528.67180		0.52867	495.46340	0.49546	528.672	9.80		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	91.07180		0.09107	108.56340	0.10856	91.072	9.80		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,248.90850		1.24891	1,200.17870	1.20018	1,248.909	11.46		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	11.30850		0.01131	13.27870	0.01328	11.308	11.46		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	957.29910		0.95730	911.53910	0.91154	957.299	10.15		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	19.69910		0.01970	24.63910	0.02464	19.699	10.15		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	874.28130		0.87428	830.00680	0.83001	874.281	10.07		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	26.68130		0.02668	33.10680	0.03311	26.681	10.07		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.78700		9.78700	9.73730	9.73730		10.64		0.00	0	1,872.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	511.00840		0.51101	483.79380	0.48379	511.008	10.45		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	204.00840		0.20401	226.49380	0.22649	204.008	10.45		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	523.25830		0.52326	495.61610	0.49562	523.258	10.43		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	196.25830		0.19626	218.31610	0.21832	196.258	10.43		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	517.10960		0.51711	489.67980	0.48968	517.110	10.44		0.00	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	200.10960		0.20011	222.37980	0.22238	200.110	10.44	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.83880		9.83880	9.79040	9.79040		11.18	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	594.54000		0.59454	568.80380	0.56880	594.540	10.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	265.74000		0.26574	288.40380	0.28840	265.740	10.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	606.03100		0.60603	579.95330	0.57995	606.031	10.83	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	257.23100		0.25723	279.55330	0.27955	257.231	10.83	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	600.26690		0.60027	574.35670	0.57436	600.267	10.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	261.46690		0.26147	283.95670	0.28396	261.467	10.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.28580		10.28580	10.26760	10.26760		13.04	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,076.85930		3.07686	3,059.18480	3.05918	3,076.859	13.13	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	41.05930		0.04106	41.58480	0.04158	41.059	13.13	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	3,029.72760		3.02973	3,012.11150	3.01211	3,029.728	13.10	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	43.92760		0.04393	44.51150	0.04451	43.928	13.10	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,982.75790		2.98276	2,965.20100	2.96520	2,982.758	13.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	46.95790		0.04696	47.60100	0.04760	46.958	13.07	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.15190		9.15190	9.13140	9.13140		10.81	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	301.38970		0.30139	295.26310	0.29526	301.390	10.87	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	89.48970		0.08949	103.86310	0.10386	89.490	10.87	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	294.62150		0.29462	288.75410	0.28875	294.622	10.87	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	92.72150		0.09272	107.35410	0.10735	92.721	10.87	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	287.93710		0.28794	282.32760	0.28233	287.937	10.87	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	96.03710		0.09604	110.92760	0.11093	96.037	10.87	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.24820		9.24820	9.22800	9.22800		12.83	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	399.57390		0.39957	393.85020	0.39385	399.574	12.70	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	241.37390		0.24137	255.85020	0.25585	241.374	12.70	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	394.16140		0.39416	388.55100	0.38855	394.161	12.71	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	245.96140		0.24596	260.55100	0.26055	245.961	12.71	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	388.79810		0.38880	383.30500	0.38331	388.798	12.72	0.00	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	250.59810		0.25060	265.30500	0.26531	250.598	12.72	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.17820		0.17820	0.16760	0.16760			0.00	0	5,000.00
CF CANDO CACY	On 02/04/2013	Can-Do Future			9.21200		9.21200	3.28530	3.28530			0.00	15,000	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			108.53150		108.53150	102.77220	102.77220			0.00	0	5,000.00
CF CANDO CADA	On 04/04/2013	Can-Do Future			0.00290		0.00290	0.02050	0.02050			0.00	0	30,000.00
CF CANDO CADB	On 09/04/2013	Can-Do Future			0.03040		0.03040	0.04120	0.04120			0.00	0	50,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			43.10970		43.10970	47.88360	47.88360			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			1,271.88170		1,271.88170	1,294.63990	1,294.63990			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			2,866.16670		2,866.16670	-2,996.38980	-2,996.38980			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			43.10970		43.10970	47.88360	47.88360			0.00	0	7,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			52.53410		52.53410	-2.12000	-2.12000			0.00	0	25,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.82150		9.82150	9.80050	9.80050		12.43	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	382.80280		0.38280	373.58800	0.37359	382.803	12.34	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	101.30280		0.10130	113.08800	0.11309	101.303	12.34	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	375.97450		0.37597	367.03050	0.36703	375.974	12.35	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	104.47450		0.10447	116.53050	0.11653	104.475	12.35	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	369.21460		0.36921	360.54080	0.36054	369.215	12.35	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	107.71460		0.10771	120.04080	0.12004	107.715	12.35	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.96010		9.96010	9.94050	9.94050		13.74	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	426.29420		0.42629	420.85890	0.42086	426.294	13.60	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	306.19420		0.30619	320.35890	0.32036	306.194	13.60	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
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	421.32370		0.42132	416.07230	0.41607	421.324	13.61	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	311.22370		0.31122	325.57230	0.32557	311.224	13.61	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	416.40100		0.41640	411.32770	0.41133	416.401	13.62	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	316.30100		0.31630	330.82770	0.33083	316.301	13.62	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.22830		12.22830	12.20620	12.20620		13.54	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	690.79920		0.69080	688.97710	0.68898	690.799	13.11	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	352.49920		0.35250	372.77710	0.37278	352.499	13.11	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	685.47790		0.68548	683.69150	0.68369	685.478	13.12	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	357.17790		0.35718	377.49150	0.37749	357.178	13.12	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	680.19050		0.68019	678.44240	0.67844	680.191	13.14	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	361.89050		0.36189	382.24240	0.38224	361.891	13.14	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry			7.76300		7.76300	7.69900	7.69900		11.58	0.00	17,500	4,000.00
DANZ	On 04/04/2013	Any day expiry	7.64	Call	125.46120		0.12546	82.98850	0.08299	125.461	14.46	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.64	Put	2.46120		0.00246	23.98850	0.02399	2.461	14.46	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Call	116.00300		0.11600	75.71140	0.07571	116.003	14.20	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Put	3.00300		0.00300	26.71140	0.02671	3.003	14.20	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.66	Call	106.66370		0.10666	68.70630	0.06871	106.664	13.94	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.66	Put	3.66370		0.00366	29.70630	0.02971	3.664	13.94	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.77	Call	24.15390		0.02415	20.73360	0.02073	24.154	12.00	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.77	Put	31.15390		0.03115	91.73360	0.09173	31.154	12.00	0.00	0	5,000.00
DANZ	On 04/04/2013	Any day expiry	7.73	Call	47.25770		0.04726	0.00000	0.00000	47.258	12.10	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.73	Put	14.25770		0.01426	0.00000	0.00000	14.258	12.10	0.00	5,000	5,000.00
DANZ	On 04/04/2013	Any day expiry	7.74	Call	40.14140		0.04014	28.82440	0.02882	40.141	11.84	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.74	Put	17.14140		0.01714	69.82440	0.06982	17.141	11.84	0.00	0	6,000.00
DANZ	On 04/04/2013	Any day expiry	7.75	Call	33.52520		0.03353	25.86060	0.02586	33.525	11.58	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.75	Put	20.52520		0.02053	76.86060	0.07686	20.525	11.58	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 17/04/2013	Any day expiry			9.23480		9.23480	9.22150	9.22150		11.78	0.00	0	3,036.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	85.56000		0.08556	93.98060	0.09398	85.560	11.80	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	90.76000		0.09076	112.48060	0.11248	90.760	11.80	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	80.62130		0.08062	89.91280	0.08991	80.621	11.78	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	95.82130		0.09582	118.41280	0.11841	95.821	11.78	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	76.59340		0.07659	85.99370	0.08599	76.593	11.85	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	101.79340		0.10179	124.49370	0.12449	101.793	11.85	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	107.11060		0.10711	111.79230	0.11179	107.111	11.89	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	72.31060		0.07231	90.29230	0.09029	72.311	11.89	0.00	0	10,000.00
DAUS	On 26/04/2013	Any day expiry			9.24600		9.24600	9.23280	9.23280		11.89	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,246.06490		1.24606	1,232.89880	1.23290	1,246.065	17.50	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.06490		0.00006	0.09880	0.00010	0.065	17.50	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,146.11180		1.14611	1,132.97800	1.13298	1,146.112	16.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.11180		0.00011	0.17800	0.00018	0.112	16.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,046.19430		1.04619	1,033.12080	1.03312	1,046.194	16.14	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.19430		0.00019	0.32080	0.00032	0.194	16.14	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	229.82950		0.22983	229.64320	0.22964	229.830	12.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	43.82950		0.04383	56.84320	0.05684	43.829	12.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	73.84420		0.07384	81.21940	0.08122	73.844	12.48	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	177.84420		0.17784	198.41940	0.19842	177.844	12.48	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	37.47320		0.03747	44.21060	0.04421	37.473	13.41	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	301.47320		0.30147	321.41060	0.32141	301.473	13.41	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	260.57770		0.26058	258.77670	0.25878	260.578	12.15	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	34.57770		0.03458	45.97670	0.04598	34.578	12.15	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	244.99180		0.24499	243.99650	0.24400	244.992	12.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	38.99180		0.03899	51.19650	0.05120	38.992	12.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	237.35590		0.23736	236.76550	0.23677	237.356	12.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	41.35590		0.04136	53.96550	0.05397	41.356	12.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry			9.28600		9.28600	9.27260	9.27260		11.89	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	149.11210		0.14911	154.04450	0.15404	149.112	12.32	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	213.11210		0.21311	231.44450	0.23144	213.112	12.32	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	99.35700		0.09936	105.08760	0.10509	99.357	12.99	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	323.35700		0.32336	342.48760	0.34249	323.357	12.99	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	320.03270		0.32003	319.03980	0.31904	320.033	11.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	74.03270		0.07403	86.43980	0.08644	74.033	11.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	312.99830		0.31300	312.25940	0.31226	312.998	11.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	76.99830		0.07700	89.65940	0.08966	76.998	11.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	306.04870		0.30605	305.56110	0.30556	306.049	11.84	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	80.04870		0.08005	92.96110	0.09296	80.049	11.84	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,187.34900		1.18735	1,174.51240	1.17451	1,187.349	14.54	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	1.34900		0.00135	1.91240	0.00191	1.349	14.54	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,087.96620		1.08797	1,075.35700	1.07536	1,087.966	14.04	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	1.96620		0.00197	2.75700	0.00276	1.966	14.04	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.32330		9.32330	9.30910	9.30910		12.54	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	373.30660		0.37331	372.02420	0.37202	373.307	12.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	110.00660		0.11001	122.92420	0.12292	110.007	12.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	215.62220		0.21562	218.21400	0.21821	215.622	12.73	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	242.32220		0.24232	259.11400	0.25911	242.322	12.73	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	159.62750		0.15963	163.39170	0.16339	159.628	13.33	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	346.32750		0.34633	364.29170	0.36429	346.328	13.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,128.83440		1.12883	1,116.55780	1.11656	1,128.834	13.62	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	5.53440		0.00553	7.45780	0.00746	5.534	13.62	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	386.57730		0.38658	384.95240	0.38495	386.577	12.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	103.27730		0.10328	115.85240	0.11585	103.277	12.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	379.90670		0.37991	378.45400	0.37845	379.907	12.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	106.60670		0.10661	119.35400	0.11935	106.607	12.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,227.28420		1.22728	1,214.50640	1.21451	1,227.284	14.00	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	3.98420		0.00398	5.40640	0.00541	3.984	14.00	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.35600		9.35600	9.34180	9.34180		13.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	134.57990		0.13458	138.11660	0.13812	134.580	14.57	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	578.57990		0.57858	596.31660	0.59632	578.580	14.57	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	351.36840		0.35137	351.16140	0.35116	351.368	12.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	185.36840		0.18537	199.36140	0.19936	185.368	12.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	345.86470		0.34586	345.76840	0.34577	345.865	12.76	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	189.86470		0.18986	203.96840	0.20397	189.865	12.76	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	340.42420		0.34042	340.43670	0.34044	340.424	12.78	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	194.42420		0.19442	208.63670	0.20864	194.424	12.78	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.36100		9.36100	9.34680	9.34680		13.11	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	219.85790		0.21986	222.15430	0.22215	219.858	13.65	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	368.85790		0.36886	385.35430	0.38535	368.858	13.65	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	444.29340		0.44429	442.16890	0.44217	444.293	12.60	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	133.29340		0.13329	145.36890	0.14537	133.293	12.60	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	437.92630		0.43793	435.93290	0.43593	437.926	12.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	136.92630		0.13693	149.13290	0.14913	136.926	12.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	280.07350		0.28007	281.15200	0.28115	280.073	13.11	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	269.07350		0.26907	284.35200	0.28435	269.073	13.11	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,269.44420		1.26944	1,257.39540	1.25740	1,269.444	13.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	8.44420		0.00844	10.59540	0.01060	8.444	13.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,172.24330		1.17224	1,160.80770	1.16081	1,172.243	13.60	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	11.24330		0.01124	14.00770	0.01401	11.243	13.60	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	450.72390		0.45072	448.46690	0.44847	450.724	12.59	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	129.72390		0.12972	141.66690	0.14167	129.724	12.59	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.36720		9.36720	9.35300	9.35300		13.14	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	416.96180		0.41696	415.40610	0.41541	416.962	12.73	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 31/07/2013	Any day expiry	9.11	Put	159.76180		0.15976	172.40610	0.17241	159.762	12.73	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	429.10950		0.42911	427.31060	0.42731	429.109	12.70	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	151.90950		0.15191	164.31060	0.16431	151.910	12.70	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	423.00530		0.42301	421.32870	0.42133	423.005	12.72	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	155.80530		0.15581	168.32870	0.16833	155.805	12.72	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.39950		9.39950	9.38560	9.38560		13.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	276.31450		0.27631	277.42480	0.27742	276.315	13.78	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	386.81450		0.38681	401.82480	0.40182	386.814	13.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	181.17630		0.18118	183.81140	0.18381	181.176	14.81	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	621.67630		0.62168	638.21140	0.63821	621.676	14.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	369.25980		0.36926	368.73340	0.36873	369.260	13.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	259.75980		0.25976	273.13340	0.27313	259.760	13.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	364.36800		0.36437	363.92130	0.36392	364.368	13.23	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	264.86800		0.26487	278.32130	0.27832	264.868	13.23	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	359.52700		0.35953	359.16090	0.35916	359.527	13.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	270.02700		0.27003	283.56090	0.28356	270.027	13.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,217.41270		1.21741	1,207.49800	1.20750	1,217.413	13.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	17.91270		0.01791	21.89800	0.02190	17.913	13.57	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	394.53350		0.39453	393.57820	0.39358	394.533	13.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	235.03350		0.23503	247.97820	0.24798	235.033	13.11	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.43420		9.43420	9.42070	9.42070		13.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	214.11130		0.21411	216.29100	0.21629	214.111	14.97	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	659.91130		0.65991	675.59100	0.67559	659.911	14.97	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	420.53740		0.42054	419.32470	0.41932	420.537	13.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	276.33740		0.27634	288.62470	0.28862	276.337	13.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	415.60480		0.41560	414.46420	0.41446	415.605	13.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	281.40480		0.28140	293.76420	0.29376	281.405	13.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	410.71840		0.41072	409.65130	0.40965	410.718	13.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.31	Put	286.51840	0.28652	298.95130	0.29895	286.518	13.37	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Call	425.52150	0.42552	424.23060	0.42423	425.522	13.31	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Put	271.32150	0.27132	283.53060	0.28353	271.322	13.31	0.00	0	1,200.00	
DAUS	On 26/09/2013	Any day expiry			9.43790	9.43790	9.42450	9.42450		13.71	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.25	Call	446.11410	0.44611	444.85440	0.44485	446.114	13.26	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.25	Put	258.21410	0.25821	270.35440	0.27035	258.214	13.26	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.26	Call	441.02710	0.44103	439.79740	0.43980	441.027	13.28	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.26	Put	263.12710	0.26313	275.29740	0.27530	263.127	13.28	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.51	Call	330.43680	0.33044	331.04610	0.33105	330.437	13.89	0.00	0	7,500.00	
DAUS	On 26/09/2013	Any day expiry	9.51	Put	402.53680	0.40254	416.54610	0.41655	402.537	13.89	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,263.74780	1.26375	1,254.36090	1.25436	1,263.748	13.67	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.20	Put	25.84780	0.02585	29.86090	0.02986	25.848	13.67	0.00	0	7,500.00	
DAUS	On 26/09/2013	Any day expiry	9.24	Call	451.24820	0.45125	449.95960	0.44996	451.248	13.24	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.24	Put	253.34820	0.25335	265.45960	0.26546	253.348	13.24	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry			9.47060	9.47060	9.45710	9.45710		13.90	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.47	Call	393.37000	0.39337	393.15420	0.39315	393.370	13.96	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.47	Put	392.77000	0.39277	406.05420	0.40605	392.770	13.96	0.00	0	3,000.00	
DAUS	On 22/10/2013	Any day expiry	10.07	Call	216.22680	0.21623	218.98750	0.21899	216.227	15.65	0.00	0	6,000.00	
DAUS	On 22/10/2013	Any day expiry	10.07	Put	815.62680	0.81563	831.88750	0.83189	815.627	15.65	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.39	Call	427.72320	0.42772	427.02790	0.42703	427.723	13.77	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.39	Put	347.12320	0.34712	359.92790	0.35993	347.123	13.77	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.40	Call	423.24310	0.42324	422.60490	0.42260	423.243	13.79	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.40	Put	352.64310	0.35264	365.50490	0.36550	352.643	13.79	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.41	Call	418.80590	0.41881	418.22680	0.41823	418.806	13.81	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.41	Put	358.20590	0.35821	371.12680	0.37113	358.206	13.81	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry			9.63360	9.63360	9.61960	9.61960		14.99	0.00	0	2,500.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Call	797.21760	0.79722	793.23220	0.79323	797.218	13.80	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Put	273.61760	0.27362	283.63220	0.28363	273.618	13.80	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry	9.09	Call	809.54350		0.80954	805.01790	0.80502	809.544	13.79	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	265.94350		0.26594	275.41790	0.27542	265.943	13.79	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	803.36220		0.80336	798.84350	0.79884	803.362	13.79	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	269.76220		0.26976	279.24350	0.27924	269.762	13.79	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.65770		9.65770	9.64360	9.64360		15.03	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	828.36290		0.82836	824.85140	0.82485	828.363	13.86	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	280.66290		0.28066	291.25140	0.29125	280.663	13.86	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	840.72380		0.84072	837.05590	0.83706	840.724	13.84	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	273.02380		0.27302	283.45590	0.28346	273.024	13.84	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	834.52720		0.83453	830.93760	0.83094	834.527	13.85	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	276.82720		0.27683	287.33760	0.28734	276.827	13.85	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			112.59389		112.59389	112.59248	112.59248			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	722.29000		0.72229	723.70000	0.72370	722.290		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			8.76593		89.14086	8.75171	89.26259			0.00	0	3,363.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 02/05/2013	Bond Future	91.02	Call	79,960.60000		79.96060	80,082.33000	80.08233	79,960.600		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			8.85406		90.30629	8.83943	90.42944			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	1,214.09000		1.21409	1,337.24000	1.33724	1,214.090		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	79,254.96000		79.25496	79,378.11000	79.37811	79,254.960		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			439.72200		439.72200	439.70100	439.70100			0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	67,320.00000		6.73200	67,110.00000	6.71100	67,320.000		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	67,220.00000		6.72200	67,010.00000	6.70100	67,220.000		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	67,120.00000		6.71200	66,910.00000	6.69100	67,120.000		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			445.47000		445.47000	445.45000	445.45000			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	5,200.00000		0.52000	5,400.00000	0.54000	5,200.000		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
GOVI	On 01/08/2013	GOVI	446.00	Put	5,300.00000		0.53000	5,500.00000	0.55000	5,300.000		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	5,400.00000		0.54000	5,600.00000	0.56000	5,400.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			451.81000		451.81000	451.79000	451.79000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	58,200.00000		5.82000	58,000.00000	5.80000	58,200.000		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	58,100.00000		5.81000	57,900.00000	5.79000	58,100.000		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	58,000.00000		5.80000	57,800.00000	5.78000	58,000.000		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 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future			203.97100		203.97100	204.03300	204.03300			0.00	0	581.00
IGOV	On 01/08/2013	Index Future			206.69300		206.69300	206.75500	206.75500			0.00	0	149.00
IGOV	On 07/11/2013	Index Future			209.70100		209.70100	209.76500	209.76500			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	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	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	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	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	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	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	5.13000	94.87000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.13000	94.87000	5.13000	5.13000	94.87000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.13000	94.87000	5.13000	5.13000	94.87000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.13000	94.87000	5.14000	5.14000	94.86000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.14000	94.86000	5.15000	5.15000	94.85000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.14000		94.86000	5.15000	94.85000				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			5.14000		94.86000	5.18000	94.82000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.17000		94.83000	5.29000	94.71000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.26000		94.74000	5.43000	94.57000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.40000		94.60000	5.58000	94.42000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.55000		94.45000	5.75000	94.25000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.81600		7.81600	7.75370	7.75370			8.37	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	486.03940		0.48604	429.86130	0.42986	486.039		9.53	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	10.03940		0.01004	16.16130	0.01616	10.039		9.53	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	476.59380		0.47659	420.68190	0.42068	476.594		9.49	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	10.59380		0.01059	16.98190	0.01698	10.594		9.49	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	467.17700		0.46718	411.69500	0.41169	467.177		9.45	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	11.17700		0.01118	17.99500	0.01800	11.177		9.45	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.86580		7.86580	7.80250	7.80250			10.41	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	385.71340		0.38571	347.32980	0.34733	385.713		10.60	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	109.91340		0.10991	134.82980	0.13483	109.913		10.60	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	378.83130		0.37883	340.90450	0.34090	378.831		10.59	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	113.03130		0.11303	138.40450	0.13840	113.031		10.59	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	372.01300		0.37201	334.54530	0.33455	372.013		10.59	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	116.21300		0.11621	142.04530	0.14205	116.213		10.59	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			6.83498		107.88263	6.83556	107.87836				0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,494.83000		1.49483	1,490.56000	1.49056	1,494.830			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	1,567.05000		1.56705	1,562.78000	1.56278	1,567.050			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,639.21000		1.63921	1,634.94000	1.63494	1,639.210		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			6.89016		109.29318	6.89079	109.28865			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,823.36000		2.82336	2,818.83000	2.81883	2,823.360		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	2,892.73000		2.89273	2,888.20000	2.88820	2,892.730		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	2,962.04000		2.96204	2,957.51000	2.95751	2,962.040		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			5.50206		119.37456	5.49708	119.38663		1.72	0.00	0	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	87.55000		0.08755	105.99000	0.10599	87.550	1.71	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	481.15000		0.48115	487.52000	0.48752	481.150	1.71	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	93.90000		0.09390	112.90000	0.11290	93.900	1.71	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	463.16000		0.46316	470.09000	0.47009	463.160	1.71	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	100.59000		0.10059	120.12000	0.12012	100.590	1.71	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	445.52000		0.44552	452.98000	0.45298	445.520	1.71	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.52622		120.93530	5.52066	120.94733		1.58	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,479.67000		91.47967	91,491.70000	91.49170	91,479.670	1.67	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.55930		115.84964	5.55282	115.86184		1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	559.47000		0.55947	571.84000	0.57184	559.470	1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	501.65000		0.50165	501.82000	0.50182	501.650	1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	569.58000		0.56958	582.01000	0.58201	569.580	1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	492.94000		0.49294	493.17000	0.49317	492.940	1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	579.78000		0.57978	592.29000	0.59229	579.780	1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	484.32000		0.48432	484.63000	0.48463	484.320	1.48	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.59178		117.40491	5.58414	117.41730		1.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.66	Call	614.87000		0.61487	625.97000	0.62597	614.870	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	504.32000		0.50432	503.03000	0.50303	504.320	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	597.02000		0.59702	608.01000	0.60801	597.020	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	518.86000		0.51886	517.46000	0.51746	518.860	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	605.91000		0.60591	616.96000	0.61696	605.910	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	511.55000		0.51155	510.21000	0.51021	511.550	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			7.38963		130.36294	7.39543	130.30485		10.48	0.00	0	64,429.00
R186	On 02/05/2013	Bond Future	6.75	Call	73.81000		0.07381	103.92000	0.10392	73.810	10.26	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,714.44000		6.71444	6,802.64000	6.80264	6,714.440	10.26	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	1,559.73000		1.55973	1,655.26000	1.65526	1,559.730	10.45	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	1,556.02000		1.55602	1,709.64000	1.70964	1,556.020	10.45	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	1,610.19000		1.61019	1,705.12000	1.70512	1,610.190	10.45	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	1,506.36000		1.50636	1,659.38000	1.65938	1,506.360	10.45	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	1,661.61000		1.66161	1,755.86000	1.75586	1,661.610	10.46	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	1,457.77000		1.45777	1,610.11000	1.61011	1,457.770	10.46	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	2,814.35000		2.81435	2,883.34000	2.88334	2,814.350	10.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	731.13000		0.73113	858.21000	0.85821	731.130	10.52	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	3,925.72000		3.92572	3,964.27000	3.96427	3,925.720	10.58	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	386.32000		0.38632	482.96000	0.48296	386.320	10.58	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.45681		126.78281	7.46283	126.72374		12.08	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	2,593.22000		2.59322	2,638.45000	2.63845	2,593.220	12.01	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	4,646.35000		4.64635	4,750.65000	4.75065	4,646.350	12.01	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,510.40000		117.51040	117,451.33000	117.45133	117,510.400	12.50	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
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	12.50	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.53000	128.58720	7.53624	128.52731			11.81	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,099.51000	12.09951	12,084.30000	12.08430	12,099.510		12.37	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,114.88000	1.11488	1,159.56000	1.15956	1,114.880		12.37	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,092.18000	8.09218	8,098.25000	8.09825	8,092.180		12.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,422.15000	2.42215	2,488.11000	2.48811	2,422.150		12.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,154.34000	8.15434	8,160.09000	8.16009	8,154.340		12.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,394.39000	2.39439	2,460.03000	2.46003	2,394.390		12.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,216.67000	8.21667	8,222.10000	8.22210	8,216.670		12.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,366.90000	2.36690	2,432.22000	2.43222	2,366.900		12.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.59897	125.02315	7.60542	124.96252			11.74	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	6,048.27000	6.04827	6,057.19000	6.05719	6,048.270		11.74	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,731.89000	4.73189	4,801.44000	4.80144	4,731.890		11.74	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	6,097.22000	6.09722	6,105.94000	6.10594	6,097.220		11.74	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,688.24000	4.68824	4,757.59000	4.75759	4,688.240		11.74	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	6,148.19000	6.14819	6,156.72000	6.15672	6,148.190		11.75	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,646.70000	4.64670	4,715.86000	4.71586	4,646.700		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
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
R197	On 02/05/2013	Bond Future			293.93322	293.93322	293.93971	293.93971				0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	11,543.22000	11.54322	11,549.71000	11.54971	11,543.220			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	11,533.22000	11.53322	11,539.71000	11.53971	11,533.220			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future	282.41	Call	11,523.22000		11.52322	11,529.71000	11.52971	11,523.220		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			5.33030		108.53467	5.32513	108.54290		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	2,080.91000		2.08091	2,072.68000	2.07268	2,080.910	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	2,064.58000		2.06458	2,056.35000	2.05635	2,064.580	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	2,048.24000		2.04824	2,040.01000	2.04001	2,048.240	0.98	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.34035		105.54987	5.33431	105.55803		0.92	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,304.19000		68.30419	68,312.35000	68.31235	68,304.190	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			5.33837		107.05207	5.33078	107.06035		0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	71.35000		0.07135	75.08000	0.07508	71.350	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	672.06000		0.67206	667.51000	0.66751	672.060	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	73.45000		0.07345	77.25000	0.07725	73.450	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	663.16000		0.66316	658.68000	0.65868	663.160	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	75.60000		0.07560	79.46000	0.07946	75.600	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	654.31000		0.65431	649.89000	0.64989	654.310	0.82	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.31396		104.08068	5.30405	104.08909		0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	249.47000		0.24947	255.66000	0.25566	249.470	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	295.25000		0.29525	293.03000	0.29303	295.250	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	241.54000		0.24154	247.65000	0.24765	241.540	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	304.30000		0.30430	302.00000	0.30200	304.300	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	245.49000		0.24549	251.63000	0.25163	245.490	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	299.76000		0.29976	297.49000	0.29749	299.760	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			220.02014		220.02014	220.01980	220.01980				0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,980.14000		8.98014	8,979.80000	8.97980	8,980.140			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	8,970.14000		8.97014	8,969.80000	8.96980	8,970.140			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	8,960.14000		8.96014	8,959.80000	8.95980	8,960.140			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			5.91117		110.04349	5.91160	110.04177		3.93		0.00	0	10,836.00
R203	On 02/05/2013	Bond Future	5.89	Call	451.40000		0.45140	489.96000	0.48996	451.400			0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	536.01000		0.53601	576.29000	0.57629	536.010			0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	470.72000		0.47072	509.34000	0.50934	470.720			0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	515.35000		0.51535	555.69000	0.55569	515.350			0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	490.55000		0.49055	529.18000	0.52918	490.550			0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	495.22000		0.49522	535.57000	0.53557	495.220			0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.95295		111.48219	5.95346	111.48027		3.77		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,268.99000		98.26899	98,267.07000	98.26707	98,268.990			0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.00421		108.90909	6.00476	108.90714		3.64		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,235.84000		1.23584	1,248.76000	1.24876	1,235.840			0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,215.34000		1.21534	1,230.21000	1.23021	1,215.340			0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,679.57000		106.67957	106,677.62000	106.67762	106,679.570			0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	766.01000		0.76601	778.34000	0.77834	766.010			0.00	0	15.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	5.71	Put	1,814.12000		1.81412	1,828.40000	1.82840	1,814.120	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,199.95000		1.19995	1,212.88000	1.21288	1,199.950	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,250.29000		1.25029	1,265.17000	1.26517	1,250.290	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,217.65000		1.21765	1,230.57000	1.23057	1,217.650	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,232.56000		1.23256	1,247.43000	1.24743	1,232.560	3.64	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.05528	110.37119		6.05587	110.36923		3.42	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	1,578.75000		1.57875	1,588.86000	1.58886	1,578.750	3.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,231.96000		1.23196	1,244.03000	1.24403	1,231.960	3.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,219.50000		1.21950	1,229.68000	1.22968	1,219.500	3.41	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	1,569.54000		1.56954	1,581.68000	1.58168	1,569.540	3.41	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1,542.13000		1.54213	1,552.27000	1.55227	1,542.130	3.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	1,261.47000		1.26147	1,273.57000	1.27357	1,261.470	3.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	1,560.38000		1.56038	1,570.51000	1.57051	1,560.380	3.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,246.65000		1.24665	1,258.74000	1.25874	1,246.650	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
R204	On 02/05/2013	Bond Future			6.16945	111.58771		6.16999	111.58505		5.16	0.00	0	5,262.00
R204	On 02/05/2013	Bond Future	6.29	Call	996.61000		0.99661	1,044.59000	1.04459	996.610	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	403.66000		0.40366	454.30000	0.45430	403.660	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,028.37000		1.02837	1,075.82000	1.07582	1,028.370	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	386.41000		0.38641	436.52000	0.43652	386.410	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,060.64000		1.06064	1,107.53000	1.10753	1,060.640	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	369.70000		0.36970	419.25000	0.41925	369.700	5.17	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.22014	109.02029		6.22075	109.01741		5.31	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,136.79000	100.13679	100,133.91000	100.13391	100,136.790		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	0.00000		5.54	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.27581	110.57189		6.27646	110.56896		4.98	0.00	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 07/11/2013	Bond Future	7.00	Call	3,799.45000		3.79945	3,812.46000	3.81246	3,799.450	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	595.80000		0.59580	611.74000	0.61174	595.800	5.20	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,736.93000		1.73693	1,754.77000	1.75477	1,736.930	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,673.01000		1.67301	1,693.78000	1.69378	1,673.010	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,760.47000		1.76047	1,778.31000	1.77831	1,760.470	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,651.53000		1.65153	1,672.30000	1.67230	1,651.530	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,784.20000		1.78420	1,802.02000	1.80202	1,784.200	5.00	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,630.26000		1.63026	1,651.01000	1.65101	1,630.260	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future			6.32881		108.02564	6.32950	108.02268		4.87	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,083.15000		2.08315	2,097.01000	2.09701	2,083.150	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,777.64000		1.77764	1,794.46000	1.79446	1,777.640	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,105.73000		2.10573	2,119.57000	2.11957	2,105.730	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,757.39000		1.75739	1,774.19000	1.77419	1,757.390	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,060.71000		2.06071	2,074.58000	2.07458	2,060.710	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,798.05000		1.79805	1,814.88000	1.81488	1,798.050	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
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			5.36956		103.73436	5.36437	103.73789		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	1,360.83000		1.36083	1,357.30000	1.35730	1,360.830	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	1,353.88000		1.35388	1,350.35000	1.35035	1,353.880	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	1,346.93000		1.34693	1,343.40000	1.34340	1,346.930	0.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 01/08/2013	Bond Future			5.38364		101.32879	5.37590	101.33219		0.31	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,330.68000		30.33068	30,334.08000	30.33408	30,330.680	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			5.43311		102.77094	5.41378	102.77439		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	1.04000		0.00104	1.21000	0.00121	1.040	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	205.50000		0.20550	202.22000	0.20222	205.500	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	1.08000		0.00108	1.26000	0.00126	1.080	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	203.74000		0.20374	200.47000	0.20047	203.740	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	1.13000		0.00113	1.32000	0.00132	1.130	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	202.00000		0.20200	198.74000	0.19874	202.000	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			6.40101		106.79188	6.39652	106.81668		6.27	0.00	0	7,774.00
R207	On 02/05/2013	Bond Future	6.44	Call	875.96000		0.87596	950.37000	0.95037	875.960	6.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	660.83000		0.66083	710.44000	0.71044	660.830	6.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	906.33000		0.90633	980.80000	0.98080	906.330	6.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	636.11000		0.63611	685.78000	0.68578	636.110	6.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	937.30000		0.93730	1,011.78000	1.01178	937.300	6.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	612.03000		0.61203	661.71000	0.66171	612.030	6.26	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.45711		104.55167	6.45243	104.57663		6.61	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	96,980.48000		96.98048	97,005.44000	97.00544	96,980.480	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			6.51478		106.03970	6.50985	106.06500		6.33	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,565.04000		2.56504	2,603.01000	2.60301	2,565.040	6.40	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,670.68000		1.67068	1,683.35000	1.68335	1,670.680	6.40	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,594.75000		2.59475	2,632.79000	2.63279	2,594.750	6.40	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,649.63000		1.64963	1,662.37000	1.66237	1,649.630	6.40	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,624.63000		2.62463	2,662.73000	2.66273	2,624.630	6.41	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,628.79000		1.62879	1,641.59000	1.64159	1,628.790	6.41	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
R207	On 06/02/2014	Bond Future			6.57063		103.82378	6.56544	103.84943		6.31	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	2,651.83000		2.65183	2,685.14000	2.68514	2,651.830	6.37	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	2,211.42000		2.21142	2,219.08000	2.21908	2,211.420	6.37	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	2,598.24000		2.59824	2,631.39000	2.63139	2,598.240	6.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	2,256.19000		2.25619	2,263.69000	2.26369	2,256.190	6.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	2,624.97000		2.62497	2,658.19000	2.65819	2,624.970	6.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	2,233.72000		2.23372	2,241.29000	2.24129	2,233.720	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			6.51871		102.08410	6.51925	102.08078		7.36	0.00	0	17,339.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,283.31000		1.28331	1,346.56000	1.34656	1,283.310	7.41	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	540.48000		0.54048	607.05000	0.60705	540.480	7.41	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,322.40000		1.32240	1,385.01000	1.38501	1,322.400	7.41	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	518.62000		0.51862	584.55000	0.58455	518.620	7.41	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,362.08000		1.36208	1,424.02000	1.42402	1,362.080	7.41	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	497.41000		0.49741	562.67000	0.56267	497.410	7.41	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.56988		103.41879	6.57048	103.41520		7.79	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,374.32000		94.37432	94,370.73000	94.37073	94,374.320	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			6.62733		101.49459	6.62795	101.49100		7.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,644.74000		5.64474	5,662.23000	5.66223	5,644.740	8.02	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	743.42000		0.74342	764.50000	0.76450	743.420	8.02	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	2,911.86000		2.91186	2,936.89000	2.93689	2,911.860	7.74	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	1,975.28000		1.97528	2,003.90000	2.00390	1,975.280	7.74	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	2,944.66000		2.94466	2,969.64000	2.96964	2,944.660	7.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.80	Put	1,950.85000		1.95085	1,979.42000	1.97942	1,950.850	7.74	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	2,977.64000		2.97764	3,002.56000	3.00256	2,977.640	7.74	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,926.65000		1.92665	1,955.16000	1.95516	1,926.650	7.74	0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.68161		102.85711	6.68226	102.85346		7.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	2,999.70000		2.99970	3,020.22000	3.02022	2,999.700	7.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	2,616.57000		2.61657	2,640.74000	2.64074	2,616.570	7.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	3,029.68000		3.02968	3,050.19000	3.05019	3,029.680	7.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	2,590.68000		2.59068	2,614.84000	2.61484	2,590.680	7.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	2,970.63000		2.97063	2,991.18000	2.99118	2,970.630	7.43	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	2,643.41000		2.64341	2,667.61000	2.66761	2,643.410	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			8.21884		80.45438	8.20442	80.57889		16.20	0.00	0	10,695.00
R209	On 02/05/2013	Bond Future	7.99	Call	703.37000		0.70337	848.98000	0.84898	703.370	16.10	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	2,715.10000		2.71510	2,736.20000	2.73620	2,715.100	16.10	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	729.87000		0.72987	877.65000	0.87765	729.870	16.10	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	2,652.07000		2.65207	2,675.34000	2.67534	2,652.070	16.10	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	757.07000		0.75707	906.97000	0.90697	757.070	16.10	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	2,589.89000		2.58989	2,615.28000	2.61528	2,589.890	16.10	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.28612		81.50627	8.27133	81.63224		16.78	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,557.16000		71.55716	71,683.13000	71.68313	71,557.160	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			8.36025		79.52178	8.34502	79.64957		18.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,066.98000		10.06698	10,206.47000	10.20647	10,066.980	18.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.50	Put	1,345.35000		1.34535	1,357.05000	1.35705	1,345.350	18.97	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,382.58000		6.38258	6,513.54000	6.51354	6,382.580	18.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,904.35000		2.90435	2,907.52000	2.90752	2,904.350	18.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,431.01000		6.43101	6,562.19000	6.56219	6,431.010	18.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,874.70000		2.87470	2,878.09000	2.87809	2,874.700	18.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,479.57000		6.47957	6,610.97000	6.61097	6,479.570	18.46	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,845.30000		2.84530	2,848.91000	2.84891	2,845.300	18.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.42972		80.58936	8.41407	80.71888		17.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	5,703.65000		5.70365	5,818.26000	5.81826	5,703.650	17.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,719.12000		4.71912	4,704.21000	4.70421	4,719.120	17.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	5,746.10000		5.74610	5,861.00000	5.86100	5,746.100	17.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,680.58000		4.68058	4,665.96000	4.66596	4,680.580	17.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	5,661.33000		5.66133	5,775.65000	5.77565	5,661.330	17.66	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,757.93000		4.75793	4,742.73000	4.74273	4,757.930	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
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			165.21114		165.21114	165.31639	165.31639			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	4,071.14000		4.07114	4,176.39000	4.17639	4,071.140		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	4,061.14000		4.06114	4,166.39000	4.16639	4,061.140		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	4,051.14000		4.05114	4,156.39000	4.15639	4,051.140		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			129.40207	129.40207	129.40970	129.40970			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,712.07000	3.71207	3,719.70000	3.71970	3,712.070		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	3,702.07000	3.70207	3,709.70000	3.70970	3,702.070		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	3,692.07000	3.69207	3,699.70000	3.69970	3,692.070		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			137.36384	137.36384	137.36772	137.36772			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	6,273.84000	6.27384	6,277.72000	6.27772	6,273.840		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	6,263.84000	6.26384	6,267.72000	6.26772	6,263.840		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	6,253.84000	6.25384	6,257.72000	6.25772	6,253.840		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.92373	92.53991	7.92444	92.53362		13.74	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,111.15000	1.11115	1,222.66000	1.22266	1,111.150	13.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	1,857.27000	1.85727	1,975.07000	1.97507	1,857.270	13.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,148.83000	1.14883	1,260.77000	1.26077	1,148.830	13.69	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	1,805.38000	1.80538	1,923.61000	1.92361	1,805.380	13.69	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,187.32000	1.18732	1,299.62000	1.29962	1,187.320	13.69	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	1,754.42000	1.75442	1,873.01000	1.87301	1,754.420	13.69	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.99053	93.74980	7.99128	93.74325		15.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 01/08/2013	Bond Future	91.25	Call	83,134.78000		83.13478	83,128.23000	83.12823	83,134.780	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			8.06570		91.54697	8.06647	91.54036		15.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,896.77000		6.89677	6,938.37000	6.93837	6,896.770	15.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,554.46000		2.55446	2,602.67000	2.60267	2,554.460	15.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,949.01000		6.94901	6,990.46000	6.99046	6,949.010	15.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,526.84000		2.52684	2,574.90000	2.57490	2,526.840	15.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,001.38000		7.00138	7,042.68000	7.04268	7,001.380	15.92	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,499.47000		2.49947	2,547.38000	2.54738	2,499.470	15.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.13745		92.77597	8.13824	92.76930		15.03	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	5,848.17000		5.84817	5,884.96000	5.88496	5,848.170	15.07	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,407.70000		4.40770	4,451.16000	4.45116	4,407.700	15.07	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	5,759.09000		5.75909	5,795.98000	5.79598	5,759.090	15.06	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,483.87000		4.48387	4,527.43000	4.52743	4,483.870	15.06	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	5,803.56000		5.80356	5,840.40000	5.84040	5,803.560	15.06	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,445.66000		4.44566	4,489.17000	4.48917	4,445.660	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
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			8.25795		82.13974	8.24350	82.27182		16.55	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,360.12000		73.36012	73,492.20000	73.49220	73,360.120	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			8.32266		83.21366	8.30784	83.34731		17.74	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,765.76000		72.76576	72,899.41000	72.89941	72,765.760	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.49610	1.49610	1.48950	1.48950		13.21	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,099.57360	0.10996	1,048.16090	0.10482	1,099.574	12.78	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	38.57360	0.00386	53.16090	0.00532	38.574	12.78	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	1,010.86730	0.10109	962.22430	0.09622	1,010.867	12.76	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	49.86730	0.00499	67.22430	0.00672	49.867	12.76	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	924.68960	0.09247	879.07770	0.08791	924.690	12.73	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	63.68960	0.00637	84.07770	0.00841	63.690	12.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.50880	1.50880	1.50150	1.50150		13.92	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	657.42610	0.06574	629.47080	0.06295	657.426	13.81	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	469.42610	0.04694	514.47080	0.05145	469.426	13.81	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	609.97940	0.06100	584.36680	0.05844	609.979	13.92	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	521.97940	0.05220	569.36680	0.05694	521.979	13.92	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	566.97790	0.05670	543.55110	0.05436	566.978	14.07	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	578.97790	0.05790	628.55110	0.06286	578.978	14.07	0.00	0	0.00
Total for Derivatives :										404,108,921.30	80,145	1 715 433.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.12387	0.00000	100.10059				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			110.34380	6.44000	110.33458	6.43500			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.25031	0.00000	100.23130				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			108.88130	7.47000	108.85960	7.47000			12,630,230,800,000.00	116,000,000	58,000,000.00
AB010	On 21/11/2022	Spot Bond			100.82822	0.00000	100.80837				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.83989	0.00000	100.81977				705,879,262,018.00	7,000,000	7,000,000.00
AB012	On 21/11/2022	Spot Bond			8.00000	46.99348	8.00000	46.98330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	103.47680	8.20500	103.45382	8.20500			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.04277	6.54000	103.03405	6.53500		2,452,417,926,000.00	23,800,000	11,900,000.00	
AB07	On 07/03/2014	Spot Bond	102.73585	6.47000	102.72257	6.46500		1,623,226,430,000.00	15,800,000	7,900,000.00	
AB08	On 03/05/2017	Spot Bond	101.18142	0.00000	101.16147			0.00	0	0.00	
AB09	On 03/05/2017	Spot Bond	113.59790	7.59500	113.57451	7.59500		1,135,979,000,000.00	10,000,000	5,000,000.00	
ABCL1	On 22/09/2013	Spot Bond	100.24156	0.00000	100.22316			0.00	0	0.00	
ABCP12	On 20/09/2014	Spot Bond	133.17695	0.75000	133.16094	0.75000		4,634,557,860,000.00	34,800,000	15,888,444.00	
ABCP13	On 07/12/2023	Spot Bond	276.82424	1.42000	276.78580	1.42000		0.00	0	0.00	
ABFN04	On 25/02/2015	Spot Bond	100.72897	0.00000	100.70955			0.00	0	0.00	
ABFN05	On 17/03/2014	Spot Bond	100.79226	0.00000	100.77568			0.00	0	0.00	
ABFN06	On 17/03/2016	Spot Bond	100.99826	0.00000	100.98015			0.00	0	3,000,000.00	
ABFN07	On 17/03/2018	Spot Bond	100.32651	0.00000	100.30745			3,812,407,470,440.00	38,000,000	19,000,000.00	
ABFN08	On 17/03/2020	Spot Bond	100.34116	0.00000	100.32128			0.00	0	0.00	
ABFN09	On 17/03/2026	Spot Bond	100.35082	0.00000	100.33040			0.00	0	0.00	
ABL10A	On 15/03/2015	Spot Bond	109.06766	6.80000	109.05732	6.79500		807,100,684,000.00	7,400,000	3,700,000.00	
ABL10B	On 15/03/2015	Spot Bond	102.89353	0.00000	102.87279			0.00	0	0.00	
ABL11A	On 29/09/2014	Spot Bond	103.53846	7.07000	103.52600	7.06500		0.00	0	0.00	
ABL11B	On 29/09/2014	Spot Bond	101.24668	0.00000	101.26807			0.00	0	7,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	100.93560	0.00000	100.91455					0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.88033	0.00000	99.85955					0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	99.92585	0.00000	99.90667					0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	99.91885	0.00000	99.89794					0.00	0	3,000,000.00
ABL16	On 25/03/2016	Spot Bond	100.21474	0.00000	100.19404					0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	103.57606	6.17000	103.56135	6.16500			227,867,332,000.00	2,200,000	1,100,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.33905	0.00000	101.32138					0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.66635	0.00000	100.65121					0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	131.13989	4.50000	131.11067	4.50000				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.01014	2.62000	121.98932	2.62000				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	115.16894	2.00000	115.15114	2.00000				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	102.13617	2.90000	102.11783	2.90000				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.81840	9.89500	118.78671	9.89500				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.69891	0.00000	99.66756					0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.03237	0.00000	100.04745					0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.03738	0.00000	100.05109					0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.22005	0.00000	100.18475					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS11	On 29/06/2019	Spot Bond	111.63798	3.30000	111.61679	3.30000			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	27.44293	100.00000	27.37644			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	169.72910	1.16000	169.70675	1.16000			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	149.00567	2.91000	148.97896	2.91000			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	174.41591	1.19000	174.39279	1.19000			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	173.51998	1.64000	173.49485	1.64000			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	72.52843	6.89125	72.51523	6.89125			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	72.52843	6.89125	72.51523	6.89125			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.59546	84.61000	13.57265			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	90.57000	0.00000	90.73000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.26733	0.00000	100.24725				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	92.75000	0.00000	92.93000				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	35.59112	100.00000	35.52359			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	91.55000	0.00000	91.75000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	92.43000	0.00000	92.66000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	87.20000	0.00000	87.38000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	87.21000	0.00000	87.42000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.00000	0.00000	101.50583				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond	99.83366	0.00000	99.81578				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	87.00000	0.00000	87.16000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	111.12943	6.61000	111.12030	6.60500			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	106.85000	0.00000	108.82000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	91.95000	0.00000	92.19000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	93.36000	0.00000	93.13000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	92.20000	0.00000	92.44000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.15375	0.00000	100.13664				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	116.75566	6.33000	116.74819	6.32500			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	105.80000	0.00000	104.50000				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.49577	0.00000	101.47596				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	89.41000	0.00000	89.56000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	88.55000	0.00000	88.84000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	104.08898	1.96500	104.34535	1.94000			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.89611	2.16500	149.96564	2.16000			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	199.73883	2.24000	199.70664	2.24000			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	0.00000	95.40000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN65	On 05/07/2013	Spot Bond	109.42000	0.00000	108.63000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	89.47000	0.00000	89.79000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	96.27245	8.42500	96.25087	8.42500			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	101.26000	0.00000	99.56000				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.51662	7.19500	111.49520	7.19500		959,042,932,000.00		8,600,000	4,300,000.00
ABS5	On 01/05/2015	Spot Bond	107.29592	6.34000	107.28724	6.33500		836,908,176,000.00		7,800,000	3,900,000.00
ABS6	On 01/06/2020	Spot Bond	104.52411	7.88000	104.52918	7.87500		1,944,148,446,000.00		18,600,000	3,100,000.00
ABS7	On 11/09/2026	Spot Bond	98.62744	9.05500	98.56583	9.06000			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	107.34910	6.76000	107.34345	6.75500		2,576,378,400,000.00		24,000,000	12,000,000.00
ABS11	On 11/06/2014	Spot Bond	127.13812	0.75000	127.12280	0.75000		889,966,840,000.00		7,000,000	7,200,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	122.50712	4.00000	122.48155			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	281.56991	1.22000	281.53236	1.22000			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	126.29197	0.01000	126.27938	-0.01000			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	131.44051	1.05000	131.42357	1.05000			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	100.35249	0.00000	100.32774				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.30963	0.00000	100.28931				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	22.87785	100.00000	22.82181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL020	On 31/08/2013	Spot Bond	100.79830	0.00000	100.77525				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.50013	0.00000	101.48315				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.79830	0.00000	100.77525				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.21743	0.00000	101.20174				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	105.30910	8.98000	105.28414	8.97500			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	107.09499	10.49000	107.07623	10.48500			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.09247	0.00000	101.06703				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.12227	0.00000	101.09615				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.54451	0.00000	101.50867				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.29059	0.00000	100.27145				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.28800	0.00000	100.26902				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.06266	0.00000	101.03791				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	56.04677	11.00000	56.03075	11.00000			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.80871	0.00000	100.78884				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.01646	0.00000	100.03711				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	0.00000	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
ACL075	On 20/09/2013	Spot Bond	100.32251	0.00000	100.30137				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.33832	0.00000	100.31617				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.37398	0.00000	100.34959				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.32240	0.00000	100.30125				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.33316	0.00000	100.31134				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.33789	0.00000	100.31577				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.33003	0.00000	101.30897				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.33003	0.00000	101.30897				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.33851	0.00000	101.31731				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.31381	0.00000	100.29320				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.33851	0.00000	101.31731				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.32154	0.00000	101.30062				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	81.54565	0.00000	81.48968				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.30772	0.00000	100.28750				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.30312	0.00000	100.28320				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.19279	0.00000	100.17232				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.30312	0.00000	100.28320				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095	On 20/12/2018	Spot Bond	100.32674	0.00000	100.30533				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.33730	0.00000	100.31521				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.34160	0.00000	100.31924				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.33300	0.00000	100.31119				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.28153	0.00000	100.26296				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.31381	0.00000	100.29321				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.87929	0.00000	99.86107				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	109.80851	8.17000	109.81148	8.16500			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.28808	0.00000	100.26910				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	102.94191	7.30500	102.92550	7.30000			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.18249	0.00000	101.16284				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.34532	0.00000	101.32372				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.14791	0.00000	102.12593				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.25657	0.00000	101.23622				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.77145	100.00000	4.76083			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.96470	100.00000	4.95377			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	74.64535	0.00000	74.58517				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127	On 20/09/2021	Spot Bond	137.59058	0.00000	137.28721					0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	137.59604	0.00000	137.29057					0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.32236	0.00000	100.30122					0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.82361	0.00000	100.80514					0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.82361	0.00000	100.80514					0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.25657	0.00000	101.23622					0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.69292	0.00000	100.67397					0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.31157	0.00000	100.29111					0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.30899	0.00000	100.28869					0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.53280	0.00000	101.51136					0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.62032	0.00000	100.60015					0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.53283	0.00000	101.51142					0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	101.31575	0.00000	101.29497					0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.15026	0.00000	102.12997					0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.43978	0.00000	100.41950					0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.81642	0.00000	100.79447					0.00	0	210,500.00
ACL144	On 20/12/2016	Spot Bond	100.18069	0.00000	100.16032					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL145		On 20/12/2021	Spot Bond	100.32367	0.00000	100.30245			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	101.40054	0.00000	101.36081			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.44538	0.00000	100.42740			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.26688	0.00000	100.24923			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.31693	0.00000	100.29614			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	100.93451	0.00000	100.91750			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.28245	0.00000	100.26382			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.27509	0.00000	100.25693			0.00	0	3,000,000.00
ACL155		On 20/03/2015	Spot Bond	100.28936	0.00000	100.27031			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.31606	0.00000	100.29533			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.30096	0.00000	100.28118			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.28374	0.00000	100.26504			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.28850	0.00000	100.26949			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	100.43472	10.23000	100.40750	10.23000		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	100.29310	0.00000	100.27380			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	100.28591	0.00000	100.26706			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	100.40007	0.00000	100.37407			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	100.73505	0.00000	100.68879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL166	On 20/03/2014	Spot Bond	100.26810	0.00000	100.25131					0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	110.09423	8.28000	110.06969	8.28000				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.31471	0.00000	100.29406				120,377,654,342.40	1,200,000	1,200,000.00	
ACL169	On 20/06/2017	Spot Bond	105.61491	1.75000	105.59929	1.75000				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.28807	0.00000	100.26909					0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.28878	0.00000	100.26974					0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.30564	0.00000	100.28647					0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.31628	0.00000	100.29645					0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.29499	0.00000	100.27650					0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.28945	0.00000	100.27131					0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.31414	0.00000	100.29445					0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.30351	0.00000	100.28448					0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.32689	0.00000	100.30640					0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.30564	0.00000	100.28647					0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.31840	0.00000	100.29844					0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.31244	0.00000	100.29286					0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.31414	0.00000	100.29445					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL186	On 20/09/2016	Spot Bond	100.30116	0.00000	100.28229				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.31924	0.00000	100.29923				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.32477	0.00000	100.30442				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.25741	0.00000	100.24129				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.25998	0.00000	100.24369				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.28006	0.00000	100.26251				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.28646	0.00000	100.26851				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.32605	0.00000	100.30561				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.32605	0.00000	100.30561				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.35023	0.00000	100.32827				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.30776	0.00000	100.28847				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.34685	0.00000	100.32510				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.34812	0.00000	100.32629				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.35023	0.00000	100.32827				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	87.24451	0.00000	87.22725				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.33327	0.00000	100.31238				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.33327	0.00000	100.31238				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	103.26276	0.00000	103.10228				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond	104.00064	0.00000	103.83811				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.28646	0.00000	100.26851				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.61305	0.00000	100.59847				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.59847	0.00000	100.58390				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.28347	0.00000	100.26571				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	99.95695	3.93000	99.94626	3.92500			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	101.35005	0.00000	101.32830				0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.41409	0.00000	100.39930				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.94855	100.00000	3.93867			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.74656	0.00000	100.72883				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.83342	0.00000	100.81363				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.89123	0.00000	100.87009				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.39301	0.00000	101.37388				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.55078	0.00000	101.52957				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.76106	0.00000	101.73708				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	105.58495	7.50000	105.56383	7.50000		932,315,108,500.00	8,830,000	4,830,000.00	
AIR02	On 30/04/2023	Spot Bond	126.52100	8.46500	126.45401	8.47000		652,848,360,000.00	5,160,000	5,160,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000	39.17185	100.00000	33.16016			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	111.84477	6.64000	111.83894	6.63500		1,990,836,906,000.00	17,800,000	8,900,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	34.05456	100.00000	33.97023			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.59051	100.00000	16.55360			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	157.14937	2.41500	157.21527	2.41000			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.05530	4.00000	125.02911	4.00000			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.28955	0.00000	101.27329				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	101.67079	0.00000	101.65588				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.08958	0.00000	100.11151				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	109.13098	7.75000	109.10831	7.75000			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.36199	0.00000	101.34358				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.42158	0.00000	101.40239				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	54.91040	100.00000	54.77592			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	101.09430	0.00000	101.07670				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	110.77313	6.93000	110.76455	6.92500			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.02114	0.00000	100.04011				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.39417	0.00000	100.37441				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	101.19937	6.54000	101.18396	6.53500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond	100.01513	0.00000	100.03620					0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	102.41039	7.05000	102.39810	7.04500				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.47158	7.69500	108.44920	7.69500				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.09142	0.00000	101.07298					0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	103.87990	10.06036	103.80169	10.09235				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.03910	0.00000	100.05211					0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	101.75990	10.17743	101.71734	10.18865				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.70485	10.19521	101.65815	10.20954				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.03895	0.00000	100.05195					0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.68418	10.21049	101.62818	10.23040				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.59216	10.82823	103.47013	10.85267				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.04104	0.00000	100.05335					0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.04104	0.00000	100.05335					0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.04109	0.00000	100.05340					0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.13447	10.31036	101.05774	10.34235				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	101.93993	10.26782	101.86050	10.30146				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	101.75990	10.17743	101.71734	10.18865				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond	102.35682	10.13383	102.27829	10.16443				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	101.97302	9.29462	101.90400	9.31918				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.03650	0.00000	100.05033					0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.07694	0.00000	100.05128					0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.07694	0.00000	100.05128					0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.07262	0.00000	100.04840					0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.75894	10.18067	100.68479	10.20324				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.15038	11.09000	100.12028	11.09000				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04691	0.00000	100.04691					0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.71238	10.22500	99.68440	10.22500				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	93.18242	0.00000	93.18242					0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.05480	0.00000	100.03652					0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.06946	0.00000	100.04630					0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.12609	12.22500	100.10087	12.22500				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	100.07577	0.00000	100.05049					0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	101.46544	10.10750	101.42445	10.10750				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.07340	0.00000	100.04892					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond	100.07537	0.00000	100.05023				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.07537	0.00000	100.05023				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	100.00000	0.00000	100.00000	1.44840		10,000,000,000,000.00	100,000,000	50,000,000.00	
BAYA37	On 31/03/2016	Spot Bond	100.07245	0.00000	100.00000	8.63312		20,014,490,000,000.00	200,000,000	100,000,000.00	
BAYA38	On 31/03/2014	Spot Bond	100.05480	0.00000	100.00000	51.45739		48,726,687,600,000.00	487,000,000	200,000,000.00	
BAYB02	On 31/03/2016	Spot Bond	103.82351	13.06036	103.73811	13.09235		0.00	0	0.00	
BAYB03	On 31/12/2016	Spot Bond	103.35838	14.23186	103.23777	14.25955		0.00	0	0.00	
BAYB04	On 31/03/2017	Spot Bond	102.24206	13.10721	102.15596	13.13318		0.00	0	0.00	
BAYB05	On 30/06/2019	Spot Bond	100.10074	0.00000	100.06714			0.00	0	0.00	
BAYB06	On 31/12/2019	Spot Bond	100.10074	0.00000	100.06714			0.00	0	0.00	
BAYB07	On 31/03/2020	Spot Bond	100.10074	0.00000	100.06714			0.00	0	0.00	
BAYB08	On 30/09/2020	Spot Bond	100.10461	0.00000	100.06971			0.00	0	0.00	
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.48566	100.00000	7.47146		0.00	0	0.00	
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.92056	100.00000	18.87422		0.00	0	0.00	
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.21983	100.00000	17.17766		0.00	0	0.00	
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.62953	100.00000	10.60350		0.00	0	0.00	
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.65392	100.00000	10.62812		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.85160	100.00000	12.82013			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.13569	100.00000	11.10843			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.04121	0.00000	100.05353				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.04327	0.00000	100.05489				0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	173.30852	1.13000	173.28579	1.13000			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.64756	7.38500	150.38867	7.39000			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.83963	7.38500	150.58134	7.39000			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	106.83755	7.77000	106.77035	7.77500			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.25026	0.00000	101.22756				0.00	0	2,500,000.00
BD310B	On 03/07/2013	Spot Bond	100.03907	0.00000	100.01970				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.88102	0.00000	100.86129				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.78199	0.00000	100.76773				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	100.97321	0.00000	100.96006				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.07433	0.00000	101.05639				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.56937	0.00000	100.54906				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	100.29629	0.00000	100.27678				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	37.70744	100.00000	37.61301			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	81.51732	100.00000	81.34424			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	100.46268	7.05000	100.44377	7.05000		29,887,647,300,000.00	297,500,000	18,500,000.00	
BG22A1	On 21/07/2016	Spot Bond	101.31871	0.00000	101.29957				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.32881	0.00000	101.30954				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.35913	0.00000	101.33944				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.46018	0.00000	101.43911				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.56121	0.00000	101.53875				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.84381	0.00000	101.81746				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.60467	100.00000	6.58832			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.11223	0.00000	101.09395				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.17426	0.00000	101.15501				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.20083	0.00000	101.18118				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.20969	0.00000	101.18990				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.31597	0.00000	101.29452				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.45760	0.00000	101.43394				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.13371	100.00000	4.12348			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.13371	100.00000	4.12348			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.36305	0.00000	100.34479				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.39426	0.00000	100.37451				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.40277	0.00000	100.38261				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.15525	7.41500	105.13445	7.41500			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.42827	0.00000	100.40690				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.47346	0.00000	100.44992				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.70229	100.00000	3.69332			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.70229	100.00000	3.69332			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	106.54594	6.29500	106.53429	6.29000		660,584,828,000.00	6,200,000	3,100,000.00	
BID04	On 23/11/2017	Spot Bond	100.68241	0.00000	100.66431				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	98.21928	0.00000	98.20432				0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	99.53695	0.00000	99.52292				0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	98.91925	0.00000	98.90503				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.65372	0.00000	100.63819				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.04503	100.00000	7.02738			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.78722	0.00000	100.76832				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	100.65605	0.00000	100.64046				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.69437	0.00000	100.67787				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.76394	0.00000	100.74580				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.05273	0.00000	101.02777				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.53101	0.00000	101.49456				0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.37993	0.00000	100.36085				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17344	0.00000	100.19602				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.31391	0.00000	100.29331				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	101.89292	0.00000	101.87701				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.10962	100.00000	10.08485			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	114.44133	6.92000	114.42764	6.91500		778,201,044,000.00	6,800,000	3,400,000.00	
CBL08	On 02/11/2016	Spot Bond	123.62471	8.29500	123.59695	8.29500			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.83960	0.00000	101.81000				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.15772	0.00000	101.13745				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.13019	7.99500	111.10612	7.99500		1,844,761,154,000.00	16,600,000	8,300,000.00	
CBL12	On 06/09/2018	Spot Bond	106.07014	10.06000	106.04185	10.06000			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.65166	0.00000	101.62509				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	107.30859	10.31000	107.27880	10.31000			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	101.20599	0.00000	101.18680				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.33264	8.34500	107.30840	8.34500		536,663,200,000.00	5,000,000	2,500,000.00	
CBL17	On 23/08/2019	Spot Bond	101.01975	0.00000	100.99294				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	102.63368	10.75000	102.60399	10.75000			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	101.13081	0.00000	101.11174				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.57878	0.00000	100.55158				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	125.42741	9.21500	125.35890	9.22000			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	121.69349	9.01500	121.62495	9.02000			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	119.79488	8.56500	119.72583	8.57000		8,864,821,120,000.00	74,000,000	37,000,000.00	
CGR10	On 08/12/2016	Spot Bond	100.79813	0.00000	100.76878				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.01852	10.54500	103.98948	10.54500			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	101.11978	0.00000	101.09693				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.61522	0.00000	102.57775				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.01266	0.00000	102.96960				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.69020	0.00000	100.66650				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.65339	0.00000	100.62120				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.31179	0.00000	100.29133				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114	On 20/06/2013	Spot Bond	100.31179	0.00000	100.29133					0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.31179	0.00000	100.29133					0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.79384	0.00000	100.77093					0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.31395	0.00000	100.29335					0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.29236	0.00000	100.27311					0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.27507	0.00000	100.25691					0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.99192	0.00000	100.97676				302,975,749,959.00	3,000,000	3,000,000.00	
CLN126	On 20/08/2015	Spot Bond	101.50177	0.00000	101.46692					0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.01650	0.00000	100.03715					0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.48514	0.00000	101.45068					0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.29231	0.00000	100.27307					0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.27720	0.00000	100.25890					0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.57299	0.00000	101.53650					0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.80898	0.00000	100.78912					0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.77134	0.00000	100.75238					0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.88089	0.00000	100.85553					0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.31826	0.00000	100.29740					0.00	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			100.30316		0.00000	100.28324					0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond			100.30742		0.00000	100.28723					0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond			102.35052		10.05000	102.32585	10.04500				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond			106.42242		9.74000	106.39435	9.73500				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond			101.50524		7.63000	101.48702	7.62500				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond			101.11635		0.00000	101.09036					0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond			100.40021		0.00000	100.37421					0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond			100.89150		0.00000	100.86875					0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond			100.89150		0.00000	100.86875					0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond			101.44028		0.00000	101.41969					0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond			101.04875		0.00000	101.02731					0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond			100.00000		21.06771	100.00000	21.01667				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond			100.00000		20.89670	100.00000	20.84607				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond			100.00000		48.20002	100.00000	48.07932				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond			100.00000		48.20002	100.00000	48.07932				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond			100.00000		48.20002	100.00000	48.07932				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond			100.00000		48.20002	100.00000	48.07932				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond			100.00000		48.20002	100.00000	48.07932				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169	On 30/04/2014	Spot Bond	100.00000	48.20002	100.00000	48.07932			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.32242	0.00000	100.30128				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	48.20002	100.00000	48.07932			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	44.95323	100.00000	46.95231			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.29867	0.00000	100.27902				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	100.52428	0.00000	100.49830				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.59413	10.11000	102.56618	10.11000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.52428	0.00000	100.49830				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	99.94780	0.00000	99.92984				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.78760	0.00000	100.74896				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.69864	0.00000	100.65387				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	109.20671	2.76000	109.18754	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	101.04023	0.00000	101.04023				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	109.09722	3.14000	109.07693	3.14000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.79400	8.25000	100.77186	8.25000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195	On 15/06/2014	Spot Bond	100.88780	0.00000	100.84432				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.52428	0.00000	100.49830				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.52428	0.00000	100.49830				0.00	0	5,000,000.00
CLN198	On 13/09/2021	Spot Bond	108.72826	3.10000	108.70830	3.10000			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	108.68135	2.40000	108.66344	2.40000			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.46567	0.00000	100.43552				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.36266	0.00000	100.33901				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.43903	0.00000	100.41057				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.88487	0.00000	99.86745				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.88316	0.00000	99.86551				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	107.43239	7.39000	107.42662	7.38500			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.89731	0.00000	99.87935				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.89894	0.00000	99.88125				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.39866	0.00000	101.37935				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.40968	0.00000	101.38930				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	107.65190	7.44000	107.64598	7.43500			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	107.65190	7.44000	107.64598	7.43500			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	108.36835	0.00000	108.36835				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On 15/06/2014	Spot Bond	111.58329	0.00000	111.58329				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	106.53700	7.49000	106.53169	7.48500			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.33103	0.00000	100.30935				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.36801	0.00000	100.34400				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.35943	0.00000	100.34228				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.36181	0.00000	100.34455				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.36290	0.00000	101.34448				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.36290	0.00000	101.34448				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	45.58200	100.17539	45.47140			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.58181	0.00000	101.55929				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.58181	0.00000	101.55929				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.56656	0.00000	100.53855				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.90214	0.00000	100.88365				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.33611	0.00000	100.31411				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.70121	0.00000	100.68260				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.75089	0.00000	100.73099				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.01484	9.35000	100.98934	9.35000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243		On 24/02/2019	Spot Bond	101.01484	9.35000	100.98934	9.35000		0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	100.70040	0.00000	100.68172			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	100.70251	0.00000	100.68378			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	100.69210	0.00000	100.69210			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	101.19393	0.00000	101.16256			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	100.38793	0.00000	100.36947			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	101.16973	0.00000	101.13899			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	100.17739	0.00000	100.15849		100,177,394,162.00	1,000,000	1,000,000.00	
CLN251		On 26/03/2015	Spot Bond	100.17739	0.00000	100.15849		0.00	0	0.00	
CLN252		On 26/03/2015	Spot Bond	100.17739	0.00000	100.15849		100,177,394,162.00	1,000,000	1,000,000.00	
CLN253		On 26/03/2015	Spot Bond	100.17739	0.00000	100.15849		100,177,394,162.00	1,000,000	1,000,000.00	
CLN254		On 26/03/2015	Spot Bond	100.17739	0.00000	100.15849		100,177,394,162.00	1,000,000	1,000,000.00	
CLN255		On 26/03/2015	Spot Bond	100.18225	0.00000	100.16286		0.00	0	0.00	
CLN256		On 26/03/2017	Spot Bond	100.19020	0.00000	100.17000		0.00	0	0.00	
CLN257		On 26/03/2017	Spot Bond	100.19020	0.00000	100.17000		0.00	0	0.00	
CLN258		On 26/03/2017	Spot Bond	100.19020	0.00000	100.17000		0.00	0	0.00	
CLN259		On 26/03/2017	Spot Bond	100.19020	0.00000	100.17000		0.00	0	0.00	
CLN260		On 26/03/2017	Spot Bond	100.19020	0.00000	100.17000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN261	On 26/03/2017	Spot Bond	100.19154	0.00000	100.17121					0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	107.58153	8.08000	107.55838	8.08000				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.38976	0.00000	100.36440					0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.78685	0.00000	100.76939					0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	68.79014	99.85267	68.79013				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.29835	0.00000	100.28172					0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.29835	0.00000	100.28172					0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.21527	0.00000	101.19588					0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.38053	0.00000	100.35574					0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.09902	0.00000	101.07028					0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.44484	0.00000	100.41600					0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.30137	0.00000	100.28248					0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.29925	0.00000	100.28049					0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.30738	0.00000	100.28719					0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.76330	0.00000	100.74453					0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.86003	0.00000	100.83732					0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.85913	0.00000	100.83635					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	100.30652	0.00000	100.28638				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.41573	0.00000	100.38965				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.55767	0.00000	100.53776				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.25227	0.00000	100.23328				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.15889	0.00000	100.14002				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.29072	0.00000	100.27250				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.33964	0.00000	100.31834				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.33964	0.00000	100.31834				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.33964	0.00000	100.31834				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.33964	0.00000	100.31834				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.00724	0.00000	100.98786				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.68681	0.00000	100.66693				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.21729	0.00000	100.19552				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.21729	0.00000	100.19552				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.21464	0.00000	100.19314				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.06433	0.00000	100.04288				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.21464	0.00000	100.19314				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.06472	0.00000	100.04314				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond	100.34897	0.00000	100.32708				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.06433	0.00000	100.04288				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.06433	0.00000	100.04288				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.06472	0.00000	100.04314				0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.55504	100.00000	5.54158			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	106.86951	0.00000	106.86951				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.34388	0.00000	100.32232				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	107.62975	0.00000	107.62975				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	106.33159	0.00000	106.33159				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	107.13774	0.00000	107.13774				0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	106.74459	0.00000	106.74459				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN313	On 14/11/2022	Spot Bond	100.73762	0.00000	100.71617				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	101.09501	9.70500	101.02757	9.70500			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	99.44269	10.22500	99.41575	10.22500			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.06155	0.00000	100.04103				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.35532	0.00000	100.33305				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.49861	0.00000	100.47774				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	100.44731	0.00000	100.42778				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.49668	0.00000	100.47499				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	102.08588	8.80500	101.99428	8.80500			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	100.15388	0.00000	100.13462				0.00	0	20,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.07985	100.00000	22.03045			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.07985	100.00000	22.03045			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	36.10660	7.01000	36.09989	7.01000			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.06978	0.00000	101.05216				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.06978	0.00000	101.05216				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	158.99560	0.00000	158.20314				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	103.47347	6.12410	103.47347	6.12410			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	103.48340	6.12410	103.48340	6.12410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00056	100.00000	100.00000	0.00056			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00056	100.00000	100.00000	0.00056			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	104.50223	6.93000	104.48266	104.48266	6.92500			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	129.48750	7.77000	129.30909	129.30909	7.77500			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.64756	7.38500	150.38867	150.38867	7.39000			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.83963	7.38500	150.58134	150.58134	7.39000			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	82.23285	0.00000	82.17541	82.17541				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	82.08094	0.00000	82.02301	82.02301				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	99.90306	0.00000	99.88294	99.88294				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	99.90306	0.00000	99.88294	99.88294				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.33531	0.00000	100.31335	100.31335				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.31122	0.00000	100.29078	100.29078				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.31600	0.00000	100.29527	100.29527				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.73128	0.00000	101.71046	101.71046				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.31414	0.00000	100.29445	100.29445				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.37009	0.00000	101.35038	101.35038				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	100.28262	0.00000	100.26491				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	108.28029	7.99000	108.26738	7.98500			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	104.48031	6.15000	104.46308	6.14500			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	107.20193	7.98500	107.17887	7.98500			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	125.46438	8.95000	125.43420	8.95000			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	111.51522	7.44000	111.50541	7.43500			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	113.37487	8.50000	113.34922	8.50000			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.11000	100.04869	9.11000	100.02434		7,288,000,000,000.00	800,000,000	830,000,000.00	
COT02	On 03/04/2028	Spot Bond	10.20000	100.05438	10.20000	100.02719			0.00	0	560,000,000.00
CPL002	On 29/11/2014	Spot Bond	100.65799	0.00000	100.63895				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.67280	0.00000	100.65336				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.63812	0.00000	100.61896				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.12004	0.00000	101.10202				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.93867	0.00000	100.92423				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.56555	0.00000	100.55105				0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.40926	0.00000	100.39464				0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.25342	0.00000	100.23851				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	52.79254	100.00000	52.79253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG42	On 03/04/2013	Spot Bond	101.22658	52.37581	101.22658	52.37579				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	101.08285	0.00000	101.06512					0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	100.61495	6.94500	100.60088	6.94500				0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	101.07067	0.00000	101.05620					0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.05026	0.00000	100.02530				700,351,811,775.00	7,000,000	1,000,000.00	
DRD04	On 03/07/2015	Spot Bond	100.05286	0.00000	100.02657					0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.04891	0.00000	100.02445					0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	102.48231	6.39000	102.46677	6.38500				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	129.73590	6.19000	129.73070	6.18500			3,710,446,740,000.00	28,600,000	14,300,000.00	
DV22	On 07/02/2020	Spot Bond	113.86188	7.13000	113.86862	7.12500			11,135,350,278,360.00	97,797,000	48,777,801.00	
DV23	On 27/02/2023	Spot Bond	116.77424	7.69500	116.74989	7.69500			24,045,217,306,880.00	205,912,000	63,142,941.00	
E170	On 01/08/2020	Spot Bond	141.04881	6.72000	141.05843	6.71500			1,304,842,541,310.00	9,251,000	23,251,000.00	
EDC01	On 04/04/2016	Spot Bond	105.18925	0.00000	105.16225					0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.85322	0.00000	100.82903					0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.92515	0.00000	100.89893					0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.97301	0.00000	100.94543					0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.02081	0.00000	100.99187					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	129.86402	0.30000	129.85212	-0.30000				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	119.61881	1.59500	119.67677	1.59000			10,765,692,900,000.00	90,000,000	15,000,000.00	
EL29	On 19/11/2029	Spot Bond	106.05851	1.68500	106.11810	1.68000				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	113.84756	8.35000	113.82184	8.35000				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	114.51348	8.31000	114.48815	8.31000				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	110.28335	9.16500	110.22028	9.17000				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.79967	0.00000	100.78135					0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.90473	0.00000	100.88856					0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.66681	0.00000	100.65232					0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	34.81643	100.00000	34.73208				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	57.02846	100.00000	56.88566				0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	97.37963	100.00000	97.12735				0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	92.55724	100.00000	92.32926				0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	127.41549	3.00000	127.39227	3.00000				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	108.33853	10.35000	108.31846	10.34500				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.17740	0.00000	106.15376					0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.49543	0.00000	101.47256					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	78.11983			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.95545		0.00000	100.93417				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.87421		0.00000	100.85472				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.84967		0.00000	100.83083				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.97419		0.00000	100.95250				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.94264		0.00000	100.92174				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.77410		0.00000	100.75680				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.80542		0.00000	100.78743				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.83049		0.00000	100.81195				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.77786		0.00000	100.76048				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.78139		0.00000	100.76406				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.81864		0.00000	100.80048				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.04447		5.81000	105.03942	5.80500			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	116.42341		6.38500	116.40331	6.38500		324,472,043,670.00		2,787,000	159,863,159.00
ES23	On 25/01/2023	Spot Bond	121.13318		7.23000	121.10941	7.23000		3,837,499,142,400.00		31,680,000	38,282,338.00
ES26	On 02/04/2026	Spot Bond	99.30193		7.94500	99.24095	7.95000		244,977,861,310.00		2,467,000	12,847,241.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond	88.74374	8.73500	88.85229	8.72000		3,866,564,751,800.00	43,570,000	642,032,496.00	
FIFB01	On 24/08/2015	Spot Bond	100.71931	0.00000	100.70023			0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	99.93828	0.00000	99.92220			5,996,296,958,640.00	60,000,000	30,000,000.00	
FIFC05	On 12/06/2013	Spot Bond	100.32759	0.00000	100.31270			0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.95581	100.00000	11.92587		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	11.63460	100.00000	11.60546		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	100.91798	0.00000	100.89879			0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	100.95129	0.00000	100.93142			0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	101.05783	0.00000	101.03576			0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	101.11771	0.00000	101.09441			0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	103.98079	6.44000	103.96985	6.43500		2,994,646,752,000.00	28,800,000	33,718,132.00	
FRB05	On 21/12/2018	Spot Bond	104.00447	8.15000	103.98164	8.15000		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	100.40332	0.00000	100.38647			0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	100.40326	0.00000	100.38642			0.00	0	0.00	
FRB10	On 25/01/2017	Spot Bond	101.36166	0.00000	101.34073			0.00	0	0.00	
FRB11	On 11/12/2022	Spot Bond	101.90328	0.00000	101.88045			815,226,220,752.00	8,000,000	4,000,000.00	
FRBC21	On 21/12/2018	Spot Bond	112.19676	9.95000	112.16684	9.95000		0.00	0	0.00	
FRBC22	On 21/12/2018	Spot Bond	98.54982	0.00000	98.52683			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI01	On 30/06/2014	Spot Bond	100.00000	63.60181	100.00000	63.45315			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	101.71010	0.00000	101.71010				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	130.40763	1.15000	130.39048	1.15000			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	280.61296	1.26000	280.57523	1.26000			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	150.26984	2.14500	150.33966	2.14000			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	203.11428	2.13000	203.08216	2.13000			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	116.09495	6.60000	116.08667	6.59500			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.06986	100.00000	26.01248			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.06986	100.00000	26.01248			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	54.12065	8.16900	54.05654	8.17000			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	34.10540	9.50800	34.06175	9.50800			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	32.87352	9.74000	32.83045	9.74000			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	82.16796	100.00000	81.98736			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.30667	0.00000	103.27923				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.29189	0.00000	101.27072				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.14868	0.00000	101.11849				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.53526	0.00000	100.50078				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC104		On 20/03/2014	Spot Bond	100.33343	0.00000	100.31162			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	101.11499	0.00000	101.08568			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	101.11499	0.00000	101.08568			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	100.80266	0.00000	100.77719			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	101.09498	0.00000	101.06619			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	100.37839	0.00000	100.35373			0.00	0	0.00
FRC11		On 26/05/2013	Spot Bond	100.67847	0.00000	100.65990			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	100.54853	0.00000	100.52138			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	100.32247	0.00000	100.30132			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	100.35776	0.00000	100.33440			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	100.40941	0.00000	100.38373			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	98.00000	7.47000	98.00000	7.47000		0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	100.00000	7.47000	100.00000	7.47000		0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	100.54007	0.00000	100.51333			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	100.35023	0.00000	100.32827			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	100.43046	0.00000	100.40346			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	100.46615	0.00000	100.43690			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	100.33200	0.00000	100.31118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC122	On 20/06/2017	Spot Bond	105.03106	0.00000	105.00424					0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.51592	0.00000	100.48351					0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.34388	0.00000	100.32232					0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	6.00000	100.00000		6.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.40773	0.00000	100.38214					0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.48793	0.00000	100.45730					0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.36803	0.00000	100.34494					0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.39339	0.00000	100.36871					0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.46322	0.00000	100.43414					0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.42921	0.00000	100.40227					0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.48374	0.00000	100.45338					0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.51383	0.00000	100.48156					0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.46197	0.00000	100.43297					0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.44728	0.00000	100.41920					0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.39971	0.00000	100.37464					0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.39212	0.00000	100.36752					0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.49462	0.00000	100.46356					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC139		On 20/09/2017	Spot Bond		100.48835	0.00000	100.45769			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond		100.47118	0.00000	100.44161			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond		100.49546	0.00000	100.46434			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond		100.41868	0.00000	100.39241			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond		100.09221	11.05027	100.09221	11.02348		0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		100.30862	0.00000	100.28927			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond		100.51925	0.00000	100.48664			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond		100.36972	0.00000	100.34653			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond		100.41784	0.00000	100.39163			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond		101.00539	0.00000	100.97910			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond		100.39803	0.00000	100.37306			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond		100.34260	0.00000	100.32113			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond		98.00000	0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond		100.34685	0.00000	100.32510			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond		100.31330	0.00000	100.29366			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond		100.32477	0.00000	100.30442			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond		100.43678	0.00000	100.40936			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond		100.04642	0.00000	100.03094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC158	On 11/06/2014	Spot Bond	100.41319	0.00000	100.39591				0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.04642	0.00000	100.03094				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.39667	0.00000	100.37936				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.31840	0.00000	100.29844				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.82604	13.22500	100.78834	13.22500			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.29797	0.00000	100.27930				0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.04482	0.00000	100.02987				0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.04482	0.00000	100.02987				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.29839	0.00000	100.27970				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.45997	0.00000	100.43020				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.46971	0.00000	103.44085				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.55020	0.00000	101.52761				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.35033	0.00000	100.32742				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.34824	0.00000	100.32547				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.50506	0.00000	101.48206				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.67575	0.00000	98.65481				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	99.89991	0.00000	99.88235				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	100.29452	0.00000	100.27514					0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.33875	0.00000	101.31716					0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	118.33674	2.39000	118.31715	2.39000				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.35508	0.00000	100.33189					0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.35895	0.00000	100.33551					0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	118.52106	2.37000	118.50151	2.37000				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	116.19694	0.33000	116.18428	0.33000				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	118.33674	2.39000	118.31715	2.39000				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	120.35176	1.31000	120.33539	1.31000				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	122.03282	1.38000	122.01603	1.38000				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.52504	0.00000	101.50063					0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.18010	100.00000	18.13606				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.69635	0.00000	100.66211					0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.60595	0.00000	100.57606					0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.40375	4.73000	109.37876				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.61720	0.00000	100.58676					0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.30517	0.00000	100.28511					0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.35254	0.00000	100.32950					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On 20/12/2014	Spot Bond	100.47015	0.00000	100.43971				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.41605	0.00000	100.38901				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.39976	0.00000	100.37375				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.34106	0.00000	100.31875				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.56092	0.00000	100.53319				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.34063	0.00000	100.31835				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.36970	0.00000	98.34132				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	102.79295	0.00000	100.56052				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.15710	0.00000	101.12669				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	100.46424	0.00000	100.44472				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.69495	10.25000	101.66764	10.24500			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	100.20937	0.00000	100.18720				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	102.78429	7.06000	102.76571	7.05500			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	99.26464	0.00000	99.23340				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.01799	0.00000	101.00082				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.18977	0.00000	101.16970				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.40063	0.00000	101.37701				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On 02/08/2013	Spot Bond	101.53294	0.00000	101.50708				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	135.62442	3.45000	135.59825	3.45000			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.99697	0.00000	100.97726				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.54892	0.00000	103.51914				0.00	0	1,300,000.00
FRJ15	On 04/04/2015	Spot Bond	100.54129	0.00000	100.52620				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.76304	0.00000	103.74462				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	101.34531	0.00000	101.32883				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	102.51066	0.00000	102.49203				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	8.44454	100.00000	8.42852			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	268.74974	1.77000	268.70986	1.77000			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	280.37435	1.27000	280.33656	1.27000			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	263.82023	1.99000	263.77950	1.99000			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	126.66524	1.52000	126.64727	1.52000			0.00	0	10,000,000.00
FRS49	On 27/10/2020	Spot Bond	101.24736	0.00000	101.22714				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	126.71965	1.12000	126.70308	1.12000			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.45638	0.00000	101.43558				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	99.94607	0.00000	99.92757				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.27970	0.00000	101.25811				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	101.13188	0.00000	101.11269					0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.25854	0.00000	100.23893					0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	99.12258	2.34000	99.10630	2.34000				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.58599	0.00000	100.57026					0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.86866	100.00000	0.86648				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.24489	104.97509	12.21392				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.44861	0.00000	100.43380					0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.39761	0.00000	100.38267					0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.95863	0.00000	100.94017					0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.23668	101.07593	16.19697				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.45589	100.44759	8.43532				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.36429	0.00000	100.34839					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.69202	100.76967	14.65618				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.10725	0.00000	101.09197					0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.05283	0.00000	101.03364					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.42900	0.00000	102.40004					0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.99365	0.00000	100.97829					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	109.94955	1.96000	109.93267	1.96000			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.04966	0.00000	101.02461				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.34898	0.00000	100.33301				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	104.41942	5.78000	104.41009	5.77500			0.00	0	100,000,000.00
FRX15	On 14/03/2015	Spot Bond	105.42722	6.03000	105.41952	6.02500		274,110,772,000.00		2,600,000	4,300,000.00
FRX16	On 15/09/2016	Spot Bond	104.57505	6.64000	104.47872	6.66500			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	106.14107	6.99500	106.12124	6.99500			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	119.28276	7.07000	119.26000	7.07000			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	109.91581	7.74000	109.91928	7.73500		307,764,268,000.00		2,800,000	1,400,000.00
FRX24	On 10/12/2024	Spot Bond	118.60865	8.65500	118.54098	8.66000			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	103.27527	9.25000	103.24947	9.25000			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	87.45107	9.66000	87.55475	9.64500			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.89688	0.00000	100.86708				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.02566	0.00000	101.69981				0.00	0	4,000,000.00
GFC03	On 10/04/2015	Spot Bond	99.91061	0.00000	99.89197				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.88080	7.99500	104.85822	7.99500			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	101.05159	0.00000	101.03699				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT23	On 28/05/2013	Spot Bond	100.52106	0.00000	100.50659					0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	99.39839	0.00000	99.38407					0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	98.91616	0.00000	98.90170					0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	99.70011	0.00000	99.68583					0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99857	100.00000	99.99850				0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	99.89948	0.00000	99.88512					0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	99.82863	0.00000	99.81435					0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	99.61371	0.00000	99.59940					0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	99.52800	0.00000	99.51370					0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	100.00000	99.99952	100.00000	99.99946				0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	99.99918	100.00000	99.99912				0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99816	100.00000	99.99810				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99776	100.00000	99.99769				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	99.92404	0.00000	101.34775					0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	99.89962	0.00000	101.76136					0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	101.17903	0.00000	101.16183					0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1A2	On 25/10/2017	Spot Bond			101.20759		0.00000	101.18999					0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond			101.26282		0.00000	101.24440					0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond			100.00000		2.47028	100.00000	2.46391				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond			101.33135		0.00000	101.31192					0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond			101.42648		0.00000	101.40566					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			100.51597		0.00000	100.49678					0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond			101.65305		0.00000	101.63543					0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond			99.82819		0.00000	101.41709					0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond			100.38283		0.00000	100.36362					0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond			101.83283		0.00000	101.81449			610,997,005,488.00		6,000,000	2,000,000.00	
GRT06	On 11/12/2017	Spot Bond			100.45709		0.00000	100.43805					0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond			100.21586		0.00000	100.19517					0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond			101.35933		0.00000	101.34064					0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond			100.42048		0.00000	100.40139					0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond			101.25796		0.00000	101.24333					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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B2	On 19/04/2013	Spot Bond	101.16695	0.00000	101.15051					0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.16695	0.00000	101.15051					0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00090	100.00000	50.00089				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	85.65074	100.00000	85.46889				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.32906	0.00000	101.31000					0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.36944	0.00000	101.34983					0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	108.79416	6.98894	108.78493	6.98403				0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.22994	0.00000	101.21283					0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.37963	0.00000	101.35987					0.00	0	1,500,000.00
HMS1C4	On 19/07/2015	Spot Bond	101.44021	0.00000	101.41962					0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	7.34261	117.06290	7.33770				0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.31129	0.00000	101.29332					0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.47063	0.00000	101.44963					0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.53118	0.00000	101.50935					0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	7.79407	114.94363	7.78916				0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	101.59985	0.00000	101.57883					0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.59195	0.00000	101.56929					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	101.64234	0.00000	101.61899				0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	101.74352	0.00000	101.71878				0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.14759	0.00000	102.11729				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	117.31609	6.99000	117.32486	6.98500		23,463,218,000.00		200,000	31,300,000.00
HWAY23	On 07/12/2023	Spot Bond	285.92512	1.04000	285.88840	1.04000			0.00	0	99,500,000.00
HWAY24	On 07/12/2024	Spot Bond	286.41402	1.02000	286.37738	1.02000			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	106.05949	8.78500	106.18296	8.77000		2,121,189,800,000.00		20,000,000	29,000,000.00
HWAY35	On 31/07/2035	Spot Bond	106.33079	8.76500	106.45719	8.75000			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	114.90224	1.02500	115.19184	1.00000		12,179,637,440,000.00		106,000,000	302,200,000.00
I2038	On 31/01/2038	Spot Bond	112.16755	1.84000	112.15066	1.84000		6,505,717,900,000.00		58,000,000	127,750,000.00
I2050	On 31/12/2050	Spot Bond	116.96856	2.02000	116.95039	2.02000		4,210,868,160,000.00		36,000,000	141,437,000.00
IBC01	On 16/03/2015	Spot Bond	93.60000	0.00000	93.80000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	107.57935	6.49000	107.57005	6.48500			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.02543	0.00000	102.00693			561,139,876,308.00		5,500,000	2,750,000.00
IBL14	On 28/06/2015	Spot Bond	100.71657	0.00000	100.69051				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.14461	0.00000	100.11875			1,151,663,045,820.00		11,500,000	5,750,000.00
IBL18	On 10/12/2013	Spot Bond	100.42704	0.00000	100.40924				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	101.07498	0.00000	101.05840				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On 15/03/2014	Spot Bond	102.21693	6.83000	102.20285	6.82500				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	107.13430	6.99000	107.12795	6.98500				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.36116	7.34500	111.33933	7.34500				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	105.53867	6.76000	105.52443	6.75500				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.25805	0.00000	101.23974					0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.77982	0.00000	100.76232				151,169,732,097.00	1,500,000	750,000.00	
IBL26	On 18/08/2014	Spot Bond	106.95073	3.30000	106.93037	3.30000				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.37235	6.81000	105.36812	6.80500			368,803,225,000.00	3,500,000	1,750,000.00	
IBL32	On 03/11/2014	Spot Bond	101.00151	0.00000	100.98458					0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.06688	0.00000	101.04886					0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	125.55404	0.15000	125.54098	0.15000			62,777,020,000.00	500,000	250,000.00	
IBL36	On 31/01/2022	Spot Bond	130.71653	1.12000	130.69943	1.12000				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.00944	0.00000	100.03246					0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.01178	0.00000	100.03396					0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	106.04438	7.31500	106.02357	7.31500				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.56928	0.00000	100.55110					0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	101.65441	0.00000	100.36366					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	100.83124	0.00000	100.81383				604,987,430,304.00	6,000,000	3,000,000.00
IBL45	On 21/12/2018	Spot Bond	104.20770	7.58000	104.18640	7.58000			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	97.56734	8.03000	97.57125	8.02500			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	100.35470	0.00000	100.26973				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	100.30651	7.27500	4.00000	100.02165			0.00	0	506,400,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	99.71178	100.00000	99.46250			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	102.30549	5.00000	102.29161	5.00000			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	102.30549	5.00000	102.29161	5.00000			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.87693	5.00000	100.86317	5.00000			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	102.30549	5.00000	102.29161	5.00000			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	100.23706	4.00000	100.22627	4.00000			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.07006	0.00000	101.04681				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.00849	0.00000	100.98580				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.07025	0.00000	100.04683				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	110.55267	8.49000	110.54137	8.48500			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.01827	0.00000	100.03837				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.01827	0.00000	100.03837				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond	100.95550	0.00000	100.93422				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.69271	100.00000	7.67407			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	102.12304	0.00000	102.09278				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.70170	0.00000	101.67169				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.49196	0.00000	101.46207				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.21898	8.49000	101.20496	8.48500			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.56307	0.00000	100.54750				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.75534	0.00000	100.73990				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.37636	0.00000	100.36125				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	103.56122	8.07000	103.53913	8.06500			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	100.25003	0.00000	100.22541				0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	99.90037	5.20000	99.82933	5.20000			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	99.80094	5.20000	99.73005	5.20000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND317	On 23/04/2013	Spot Bond	99.70171	5.20000	99.63096	5.20000			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	99.59507	5.30000	99.52311	5.30000			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	99.49435	5.30000	99.42253	5.30000			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	99.39383	5.30000	99.32216	5.30000			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	99.29352	5.30000	99.22199	5.30000			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	99.18586	5.35000	99.11381	5.35000			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	99.08502	5.35000	99.01312	5.35000			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	98.98439	5.35000	98.91264	5.35000			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	98.88397	5.35000	98.81236	5.35000			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND335	On 27/08/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	69.31468	100.00000	69.18318				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	68.39936	100.00000	68.26959				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	67.49613	100.00000	67.36808				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	66.60483	100.00000	66.47846				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	65.72529	100.00000	65.60060				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	64.85737	100.00000	64.73432				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	64.00091	100.00000	63.87949				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	63.15576	100.00000	63.03594				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	62.32177	100.00000	62.20354				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	61.49880	100.00000	61.38212				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF001	On 30/07/2013	Spot Bond	100.97412	0.00000	100.95845					0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	91.93548	100.00000	91.63987				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.91582	0.00000	100.89490					0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.18260	0.00000	100.15194					0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.14194	10.06036	103.06428	10.09235				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.51438	10.06036	101.43795	10.09235				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.29601	0.00000	100.27370					0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.65992	0.00000	100.63277					0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.28994	0.00000	100.26808					0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.03496	6.50000	100.01748				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	68.39603	101.36114	68.39602				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.23198	0.00000	101.21645					0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.33964	0.00000	100.31834					0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.05122	0.00000	100.03414					0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	87.58264	100.25042	87.37805				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.52275	0.00000	100.50787					0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.52275	0.00000	100.50787					0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.95247	100.00000	22.89500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING178	On 28/08/2015	Spot Bond	100.00000	14.68958	100.00000	14.65280			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.36792	0.00000	100.35314				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.25980	0.00000	100.24533				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.04442	0.00000	100.02961				0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.04442	0.00000	100.02961				0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	101.13068	0.00000	101.11618				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.67243	0.00000	100.65716				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.67243	0.00000	100.65716				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.67394	0.00000	100.65865				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.67545	0.00000	100.66015				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	99.97558	0.00000	99.97666				0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.51613	0.00000	100.50179				0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.51595	0.00000	100.50127				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.54584	0.00000	100.52996				0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.42001	0.00000	100.40547				0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.42741	0.00000	100.41261				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.43050	0.00000	100.41559				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond	100.38548	0.00000	100.36790				0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.25980	0.00000	100.24533				0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.25034	0.00000	100.23562				0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.24533	0.00000	100.23086				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.06314	0.00000	101.04553				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.08272	0.00000	101.06511				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.08272	0.00000	101.06511				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.48290	0.00000	101.46326				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	62.27525	100.00000	62.12438			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.07262	0.00000	100.04840				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.00177	0.00000	101.96914				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.66541	0.00000	100.64379				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.44273	0.00000	101.42415				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.47591	0.00000	101.45692				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.49807	0.00000	101.47880				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	108.64587	7.50000	108.64146	7.49500			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	102.52697	6.52000	102.51387	6.51500			0.00	0	759,000.00
IPL5	On 28/09/2015	Spot Bond	100.72077	0.00000	100.69402				0.00	0	750,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	108.17810	7.64500	108.15605	7.64500			0.00	0	12,500,000.00
IPL7	On 05/04/2018	Spot Bond	100.00000	1.54308	100.00000	1.33635		75,000,000,000,000.00	750,000,000	750,000,000.00	
IV012	On 26/11/2014	Spot Bond	100.86492	0.00000	100.84141				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.30202	0.00000	100.27929				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	108.74276	7.67000	108.73068	7.66500			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.34177	0.00000	100.31941				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.64975	0.00000	100.62741				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	120.00744	2.21000	119.98816	2.21000			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.95621	3.32500	130.01056	3.32000			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.54730	0.00000	100.53173				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.02017	0.00000	100.03940				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.88041	0.00000	99.85963				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.79070	0.00000	101.76776				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.50359	0.00000	100.48181				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.18670	0.00000	100.16473				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	101.19439	0.00000	101.17876				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	93.24483	3.02500	93.46840	3.00000			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
IV030A	On 31/01/2025	Spot Bond	96.29994	3.02500	96.43362	96.43362	3.00000			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.55499	0.00000	100.53201	100.53201				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.69370	0.00000	100.67830	100.67830				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	100.37636	0.00000	100.36125	100.36125				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.74573	10.65000	117.71198	117.71198	10.65000			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.54872	0.00000	101.52326	101.52326				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.95621	3.32500	130.01056	130.01056	3.32000			0.00	0	0.00
IWA229	On 19/07/2013	Spot Bond	100.00000	77.65957	100.00000	100.00000	77.49469			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond	100.00000	72.27723	100.00000	100.00000	72.13439			0.00	0	0.00
IWA314	On 04/04/2013	Spot Bond	99.90037	66.68882	99.90037	99.90037	5.20000			0.00	0	0.00
IWA315	On 11/04/2013	Spot Bond	99.87195	5.20000	99.80094	99.80094	5.20000			0.00	0	0.00
IWA316	On 18/04/2013	Spot Bond	99.77257	5.20000	99.70171	99.70171	5.20000			0.00	0	0.00
IWA317	On 25/04/2013	Spot Bond	99.67340	5.20000	99.60268	99.60268	5.20000			0.00	0	0.00
IWA318	On 02/05/2013	Spot Bond	99.56627	5.30000	99.49435	99.49435	5.30000			0.00	0	0.00
IWA319	On 09/05/2013	Spot Bond	99.46561	5.30000	99.39383	99.39383	5.30000			0.00	0	0.00
IWA320	On 13/05/2013	Spot Bond	99.36515	5.30000	99.29352	99.29352	5.30000			0.00	0	0.00
IWA321	On 23/05/2013	Spot Bond	99.26490	5.30000	99.19341	99.19341	5.30000			0.00	0	0.00
IWA322	On 30/05/2013	Spot Bond	99.15703	5.35000	99.08502	99.08502	5.35000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA323	On 06/06/2013	Spot Bond	99.05625	5.35000	98.98439	5.35000			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	98.95568	5.35000	98.88397	5.35000			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	98.85531	5.35000	98.78374	5.35000			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA340	On 03/10/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.00002	0.00000	99.98184				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.00901	0.00000	100.98916				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.20188	0.00000	101.18208				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.22924	0.00000	101.20931				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	101.14684	0.00000	101.12815				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	100.00000	8.69749	100.00000	8.67003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC009	On 15/03/2014	Spot Bond	100.37435	0.00000	100.35555				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.33671	0.00000	100.32063				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.97408	0.00000	100.95841				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.76622	0.00000	100.75145				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	101.02657	0.00000	101.01161				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	95.45111	100.00000	95.21543			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	58.03818	100.00000	57.89285			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	60.30278	100.00000	60.15345			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	57.06900	100.00000	56.92923			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.23287	0.00000	101.21272			3,036,985,979,190.00	30,000,000	15,000,000.00	
JDG02	On 20/02/2016	Spot Bond	100.00000	9.59181	100.00000	9.56779			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	31.12843	100.00000	31.05134			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.56779	100.00000	9.54383			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	98.59679	100.00000	98.34463			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	98.27859	100.00000	98.02724			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.73179	0.00000	100.71075				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.44609	0.00000	101.42284				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond	148.60157	7.76500	148.51235	7.77000				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.52964	0.00000	101.51099					0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.84180	0.00000	100.82362					0.00	0	3,000,000.00
LGL02	On 13/08/2017	Spot Bond	100.97485	7.69500	100.95379	7.69500			908,773,650,000.00	9,000,000		4,500,000.00
LGL03	On 03/04/2018	Spot Bond	99.61281	7.74500	99.59214	7.74500				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.63714	0.00000	100.60856					0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	103.19736	10.74000	103.17914	10.73500				0.00	0	9,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.69877	0.00000	100.66749					0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439				0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.92796	0.00000	100.91230					0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	99.91203	0.00000	99.89648					0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	99.89920	0.00000	99.88480					0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	99.74343	0.00000	99.72917					0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	98.56906	0.00000	98.55431					0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	99.46343	0.00000	99.44931					0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	99.05203	0.00000	99.03789					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ03U	On 04/04/2013	Spot Bond	100.00000		66.66667	100.00000	66.66667			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	99.53755		0.00000	99.52354				0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	98.92222		0.00000	98.90804				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.82284		0.00000	101.46033				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.82014		0.00000	101.48193				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.64067		0.00000	100.62439				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	101.04750		0.00000	101.03114				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	99.95179		0.00000	99.93517			599,710,717,260.00	6,000,000	2,000,000.00	
MBF028	On 16/04/2015	Spot Bond	101.34252		0.00000	101.32468			304,027,557,231.00	3,000,000	134,850,000.00	
MBF029	On 01/10/2015	Spot Bond	100.40389		0.00000	100.38742				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.05241		0.00000	100.03493				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.45715		0.00000	100.44184				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	100.12283		0.00000	100.10624				0.00	0	44,000,000.00
MBF033	On 28/03/2016	Spot Bond	100.13420		0.00000	100.11618				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.28279		0.00000	101.26176				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		64.47138	100.00000	64.31173			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		61.35042	100.00000	61.19679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.23790	100.00000	44.12836			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	34.98573	100.00000	34.90097			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	30.09714	100.00000	30.02178			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.88663	100.00000	8.86510			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.69587	100.00000	21.64331			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	111.57763	7.50000	111.55506	7.50000			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.45457	0.00000	100.43399				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.38635	0.00000	100.36875				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.42044	0.00000	100.40135				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.00000	0.00000	99.98254				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.00000	0.00000	99.98240				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.00000	0.00000	99.98172				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	101.61493	0.00000	101.59625				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	101.69646	0.00000	101.67682				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.00000	8.59000	99.97690	8.59000			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.29546	9.34000	102.26966	9.34000			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.45812	10.01000	102.43048	10.01000			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	107.50967	6.28000	107.49961	6.27500			0.00	0	11,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	100.27068	0.00000	100.25279					0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.28148	0.00000	100.26291					0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	109.69375	8.38000	109.69517	8.37500				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	104.49579	6.69000	104.48850	6.68500			29,885,795,940,000.00	286,000,000	103,700,000.00	
MIIL01	On 31/05/2015	Spot Bond	100.66231	0.00000	100.64308					0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	106.62210	7.75500	106.59981	7.75500				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.63300	0.00000	100.61459					0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.54270	7.45500	106.52127	7.45500			1,342,438,020,000.00	12,600,000	6,300,000.00	
MTN02	On 13/07/2014	Spot Bond	106.92849	6.34000	106.91630	6.33500			20,158,725,655,797.00	188,525,300	54,501,100.00	
MTN03	On 13/07/2015	Spot Bond	107.53928	6.74000	107.53035	6.73500				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.11977	7.40000	112.09727	7.40000			673,279,218,850.00	6,005,000	3,205,000.00	
MTN05	On 28/10/2013	Spot Bond	104.30593	6.14000	104.29137	6.13500				0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	99.94298	0.00000	99.92872					0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	99.70530	0.00000	99.69127					0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	98.87245	0.00000	98.85836					0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.62104	100.00000	6.60445				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17541	100.00000	0.17497				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205		On 14/08/2020	Spot Bond	100.00000	6.93228	100.00000	6.91492		0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	7.01716	100.00000	6.99959		0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.44961	100.89771	6.43333		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.53511	100.61875	6.51865		0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	100.79072	0.00000	100.77448			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	100.79751	0.00000	100.78114			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	100.80566	0.00000	100.78912			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.82605	0.00000	100.80910			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.83973	0.00000	100.82251		465,879,571,468.08	4,620,000	1,540,000.00	
N4A408		On 14/08/2020	Spot Bond	100.85468	0.00000	100.83715			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	100.86825	0.00000	100.85045			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	100.87491	0.00000	100.85697			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	100.95668	0.00000	100.93709			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.05182	0.00000	101.03031			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.17541	100.00000	0.17497		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.17541	100.00000	0.17497		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	105.74273	7.86500	105.72020	7.86500		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.74266	0.00000	101.72590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11B	On 27/10/2014	Spot Bond	101.61285	0.00000	101.59555				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.91042	0.00000	100.89342				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.26225	0.00000	101.24430				0.00	0	5,000,000.00
NBK14B	On 27/08/2015	Spot Bond	101.17018	0.00000	101.15335				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.64754	0.00000	100.62933				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	109.16160	6.69000	109.15379	6.68500		43,017,341,294,793.60	394,070,271	126,398,757.00	
NBK2B	On 15/09/2015	Spot Bond	100.86717	0.00000	100.84646				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.97756	7.75000	118.95297	7.75000		999,411,504,000.00	8,400,000	4,200,000.00	
NBK4	On 28/10/2024	Spot Bond	33.42407	9.94000	33.39782	9.94500			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.36499	0.00000	101.34797				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	109.97538	6.74000	109.96508	6.73500		2,067,537,144,000.00	18,800,000	9,400,000.00	
NBK6B	On 19/04/2015	Spot Bond	101.38964	0.00000	101.36975				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.47037	0.00000	101.44936				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	101.90203	6.62000	101.88868	6.61500			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.70197	0.00000	100.68524				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	106.71078	6.94000	106.70473	6.93500		1,173,818,580,000.00	11,000,000	5,500,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.19367	0.00000	100.17502				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.75542	0.00000	100.73532					0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.16247	0.00000	100.13436					0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	99.94432	0.00000	99.92520					0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.81261	0.00000	101.54240					0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.66185	0.00000	100.64201					0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	82.09396	0.00000	82.03852					0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.57487	0.00000	100.55614					0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.29488	0.00000	101.27492					0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.41902	0.00000	101.39726					0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.22880	0.00000	101.20859					0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.80548	0.00000	99.78478					0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	78.06407	0.00000	78.00674					0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.60879	0.00000	100.59109					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN71	On 17/03/2014	Spot Bond	100.31938	0.00000	100.30072					0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.31451	0.00000	100.29612					0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.03397	0.00000	100.01699					0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.93519	0.00000	100.91564					0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28966	0.00000	100.27150					0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.27258	0.00000	100.25550					0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	99.92795	0.00000	99.90930				899,351,540,964.00	9,000,000	9,000,000.00	
NCLN78	On 20/03/2016	Spot Bond	100.26763	0.00000	100.24993					0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	100.04915	0.00000	100.00000	8.63860			15,007,372,500,000.00	150,000,000	150,000,000.00	
NCLN80	On 20/06/2016	Spot Bond	100.00000	5.51351	100.00000	5.49756				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	107.35909	7.44000	107.34928	7.43500				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	101.99984	6.22000	101.98524	6.21500				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	103.45368	6.32000	103.44005	6.31500			724,175,760,000.00	7,000,000	3,500,000.00	
NED9	On 06/07/2017	Spot Bond	99.95689	0.00000	99.94198					0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.98287	10.84500	122.94700	10.84500				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	111.22475	0.00000	111.19562					0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.75184	0.00000	100.72749					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	160.25014	1.28000	160.22852	160.22852	1.28000			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	112.48761	7.43000	112.49461	112.49461	7.42500			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	98.94972	0.00000	98.93450	98.93450				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.38690	0.00000	100.37001	100.37001				0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	99.00721	0.00000	98.99282	98.99282				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.01249	8.06000	114.01598	114.01598	8.05500			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.72903	0.00000	100.71108	100.71108				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.70172	0.00000	100.68443	100.68443				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.64804	0.00000	100.63203	100.63203				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.69030	0.00000	100.67328	100.67328				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.37302	8.26000	116.38123	116.38123	8.25500			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.74055	0.00000	100.72232	100.72232				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.68917	0.00000	100.67218	100.67218				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.71200	0.00000	100.69446	100.69446				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	113.89247	8.46000	113.89433	113.89433	8.45500			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.78620	0.00000	100.76688	100.76688				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.74399	0.00000	100.72569	100.72569				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.75195	0.00000	100.73346	100.73346				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A9	On 22/05/2013	Spot Bond	100.75198	0.00000	100.73349					0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.79125	0.00000	100.77153					0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.85467	0.00000	100.83371					0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.92876	0.00000	100.90603					0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.95687	0.00000	100.93345					0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.88745	0.00000	100.86570					0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.76988	3.37500	133.74414	3.37500				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	110.20767	5.99000	110.19503	5.98500				0.00	0	28,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.12810	7.24000	127.10326	7.24000				0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	136.64326	7.58000	136.61517	7.58000				0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	175.43867	1.17500	175.41547	1.17500				0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	179.01603	8.44500	136.84234	8.45000				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.39824	0.00000	101.38253					0.00	0	5,800,000.00
NTC10	On 18/04/2014	Spot Bond	101.39919	0.00000	101.37998					0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.36133	0.00000	101.34262					0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.60803	0.00000	101.58872				355,628,099,207.50		3,500,000	1,750,000.00
NTC13	On 31/01/2015	Spot Bond	101.13019	0.00000	101.11137					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC14	On 26/07/2013	Spot Bond	101.04379	0.00000	101.02675				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.65531	0.00000	101.63642				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.25900	0.00000	100.23937				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	17.01302	100.00000	16.97090			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	17.06834	100.00000	17.02608			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	17.10154	100.00000	17.05919			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.89813	100.00000	17.85382			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.78324	100.00000	18.73673			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.31516	100.00000	24.25495			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.03268	6.29500	110.02606	6.29000		2,002,594,776,000.00	18,200,000	9,100,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.45443	100.00000	6.43827			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	99.04000	0.00000	100.08000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.85850	100.00000	23.79943			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.32834	100.00000	9.30574			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.39939	0.00000	100.38196				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	101.19840	0.00000	101.18092				0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.56595	0.00000	100.55065				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	76.78061	100.00000	76.62827			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP08	On 23/05/2013	Spot Bond	100.62120	0.00000	100.60676					0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	100.14023	0.00000	100.12144					0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.36751	0.00000	100.34903					0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.34246	0.00000	100.32610				1,404,794,440,000.00	14,000,000	7,000,000.00	
PR2A4D	On 15/06/2013	Spot Bond	100.32606	0.00000	100.30957					0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.34308	0.00000	100.32577					0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.36525	0.00000	100.34688					0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.37715	0.00000	100.35821					0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.35649	0.00000	100.33946					0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.37143	0.00000	100.35276					0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.37092	0.00000	100.35228					0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.39868	0.00000	100.37871					0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.37331	0.00000	100.35547				200,746,620,000.00	2,000,000	1,000,000.00	
PR2C4D	On 15/06/2013	Spot Bond	100.42237	0.00000	100.40126					0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.42245	0.00000	100.40135					0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.39290	0.00000	100.37413					0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.46756	0.00000	100.44428					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond	100.15164	0.00000	100.13477				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	100.15653	0.00000	100.13912			1,041,627,912,000.00	10,400,000	10,400,000.00	
PRE1A3	On 27/01/2028	Spot Bond	100.15874	0.00000	100.14108			0.00	0	0.00	
PRE1B1	On 27/01/2028	Spot Bond	100.16362	0.00000	100.14542			0.00	0	0.00	
PRE1C1	On 27/01/2028	Spot Bond	100.18464	0.00000	100.16408			0.00	0	0.00	
PRE1D1	On 27/01/2028	Spot Bond	100.18952	0.00000	100.16843			0.00	0	0.00	
PRM1A4	On 15/02/2014	Spot Bond	100.86448	0.00000	100.84639			0.00	0	0.00	
R009	On 15/09/2014	Spot Bond	111.72914	5.49000	111.72009	5.48500		0.00	0	0.00	
R009P	On 15/09/2014	Spot Bond	92.22336	5.69000	92.21578	5.68500		0.00	0	0.00	
R010P	On 21/12/2025	Spot Bond	40.76684	7.18500	40.73393	7.19000		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	118.84277	5.49000	118.83787	5.48500		139,175,296,270,900.00	585,566,680	5,359,921,225.00	
R158	On 15/09/2015	Spot Bond	118.84277	5.49000	118.83787	5.48500		0.00	0	0.00	
R158P	On 15/09/2015	Spot Bond	87.81559	5.39000	87.81336	5.38500		0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	125.58138	5.49000	125.58074	5.48500		0.00	0	0.00	
R159P	On 15/09/2016	Spot Bond	83.46270	5.32000	83.46480	5.31500		0.00	0	0.00	
R179	On 01/08/2013	Spot Bond	103.32317	5.02000	103.31084	5.01500		0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	129.78219	7.36500	129.70595	7.37000		947,108,566,306,339.00	297,677,488	0,822,061,765.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	38.39282	7.10500	38.36005	7.11000			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.21310	7.02500	36.18051	7.03000			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	292.61101	0.77000	292.57558	0.77000		109,761,550,049,908.00	375,110,800	316,082,311.00	
R201	On 21/12/2014	Spot Bond	108.05116	5.32000	108.04398	5.31500		27,459,905,700,080.00	254,138,000	544,260,898.00	
R202	On 07/12/2033	Spot Bond	219.03051	1.64000	218.99878	1.64000		156,229,381,275,168.00	713,276,800	1,276,541,000.00	
R2023	On 28/02/2023	Spot Bond	107.40205	6.81500	107.38250	6.81500		451,107,620,162,850.00	200,177,000	3,604,962,882.00	
R203	On 15/09/2017	Spot Bond	109.55324	5.89500	109.53594	5.89500		173,940,746,638,720.00	587,728,000	4,216,461,600.00	
R204	On 21/12/2018	Spot Bond	111.09060	6.15000	111.07212	6.15000		214,465,474,919,162.00	930,545,653	4,931,710,554.00	
R2048	On 28/02/2048	Spot Bond	105.41541	8.34500	105.56848	8.33000		542,096,110,539,750.00	142,475,000	3,636,700,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	54.57342	100.00000	54.43976		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	103.27224	5.34000	103.26105	5.33500		163,353,963,787,200.00	581,780,000	2,000,200,000.00	
R207	On 15/01/2020	Spot Bond	106.31614	6.38000	106.32568	6.37500		218,054,020,401,896.00	050,996,400	4,505,088,610.00	
R208	On 31/03/2021	Spot Bond	101.62932	6.50000	101.61155	6.50000		251,570,557,462,627.00	475,373,814	8,765,137,010.00	
R209	On 31/03/2036	Spot Bond	80.09597	8.19500	80.20852	8.18000		401,279,491,320,334.00	009,983,540	7,105,998,460.00	
R210	On 31/03/2028	Spot Bond	164.46801	1.42500	164.54904	1.42000		24,771,947,989,706.40	150,618,640	420,304,880.00	
R211	On 31/01/2017	Spot Bond	128.82000	0.55000	128.80907	-0.55000		2,576,400,000,000.00	20,000,000	140,000,000.00	
R212	On 31/01/2022	Spot Bond	136.74595	0.55000	136.73021	0.55000		596,032,657,821,700.00	358,686,000	1,411,893,698.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond	92.12769	7.90000	92.10829	7.90000		568,918,150,866,180.00	175,322,000	4,890,072,693.00	
R214	On 28/02/2041	Spot Bond	81.77383	8.23500	81.89367	8.22000		702,094,730,899,960.00	585,812,000	7,432,513,909.00	
R224C	On 15/09/2013	Spot Bond	97.78172	5.08000	97.77056	5.07500		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	95.29220	5.18000	95.28335	5.17500		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	92.74288	5.29000	92.73626	5.28500		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	89.90975	5.55000	89.90488	5.54500		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	87.81559	5.39000	87.81336	5.38500		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	85.70737	5.31000	85.70746	5.30500		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	83.46270	5.32000	83.46480	5.31500		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	98.90150	5.26500	98.88844	5.26000		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	96.30965	5.35500	96.29901	5.35000		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	93.77607	5.37500	93.76795	5.37000		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	91.39794	5.32500	91.39238	5.32000		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	88.76914	5.46000	88.76557	5.45500		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	86.70724	5.33000	86.70618	5.32500		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	84.50934	5.31000	84.51040	5.30500		0.00	0	0.00	
R330C	On 21/12/2016	Spot Bond	82.14528	5.37000	82.14818	5.36500		0.00	0	0.00	
R331C	On 21/06/2017	Spot Bond	78.37550	5.87000	78.36304	5.87000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond	75.96673	5.92000	75.95455	5.92000				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.91081	6.15500	72.89866	6.15500				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.81240	6.13500	70.80065	6.13500				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.78775	6.11500	68.77637	6.11500				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.79044	6.10500	66.77941	6.10500				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.75553	6.34000	63.76689	6.33500				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.88903	6.32000	61.90159	6.31500				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.51771	6.42000	59.50737	6.42000				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.81283	6.39000	57.80284	6.39000				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	56.17313	6.36000	56.16347	6.36000				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.59583	6.33000	54.58649	6.33000				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	53.13085	6.29000	53.12181	6.29000				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.72528	6.25000	51.71653	6.25000				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.73561	7.30500	44.70260	7.31000				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.35474	7.26500	43.32175	7.27000				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	42.03275	7.22500	41.99979	7.23000				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.76684	7.18500	40.73393	7.19000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	39.55437	7.14500	39.52152	7.15000			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.39282	7.10500	38.36005	7.11000			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.27982	7.06500	37.24713	7.07000			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.21310	7.02500	36.18051	7.03000			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.48692	0.00000	100.45893				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.56275	0.00000	101.54243				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.92785	0.00000	101.90288				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.82967	0.00000	100.80766				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.68523	100.00000	2.67858			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.54449	0.00000	100.52569				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.53444	0.00000	100.51654				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.54039	0.00000	100.52172				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.49637	0.00000	100.47789				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.14325	0.00000	100.11755				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.46387	0.00000	100.44455				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	100.24918	0.00000	100.23024				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	92.42936	100.00000	92.27758			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.42189	0.00000	100.40734				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC08	On 21/03/2014	Spot Bond	100.21874	0.00000	100.20308					0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.40346	0.00000	101.38420					0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.78798	0.00000	100.76952					0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.01487	0.00000	99.99999					0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	101.35581	0.00000	101.33680					0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	101.25796	0.00000	101.24333					0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	101.09704	0.00000	101.07813					0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.72548	0.00000	100.71097					0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.57485	0.00000	100.55611					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	102.22463	0.00000	102.19729					0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.08517	0.00000	100.05677					0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.96852	0.00000	101.93699					0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.75252	0.00000	101.72450					0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.75252	0.00000	101.72450					0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.59095	0.00000	101.56992					0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.78317	0.00000	100.76248					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP011	On 12/09/2013	Spot Bond	100.48747	0.00000	100.46637				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	99.90385	0.00000	99.88387				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.24792	0.00000	100.21909				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.27788	0.00000	100.24570				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.44840	0.00000	100.43039				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.65992	0.00000	100.63276				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	101.49045	0.00000	101.46896				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	101.75197	12.96500	101.69439	12.97000			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.60978	0.00000	100.58722				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.76467	0.00000	100.74258				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	56.45939	100.00000	56.31801			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.86122	0.00000	100.83839				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.05052	5.25000	101.03606			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.00746	100.00000	1.00499			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.37629	100.00000	4.36545			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.08505	100.00000	10.05979			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	105.75668	0.00000	105.71322				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	116.94492	7.86000	116.92016	7.86000		1,169,449,200,000.00	10,000,000	5,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	103.56593	0.00000	103.55078					0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	116.71950	6.79000	116.71510	6.78500			7,003,170,000,000.00	60,000,000	29,700,000.00	
SBK13	On 24/11/2016	Spot Bond	100.77739	0.00000	100.75681					0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.86517	7.94500	109.84165	7.94500				0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.40081	0.00000	101.37995					0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.41695	0.00000	100.39611					0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.28721	0.00000	101.26698				202,574,420,000.00	2,000,000	2,000,000.00	
SBK18	On 24/10/2020	Spot Bond	101.44895	0.00000	101.42708					0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.42012	0.00000	101.39867					0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	109.05367	6.79000	109.04372	6.78500			5,632,622,055,500.00	51,650,000	25,725,000.00	
SBK8	On 10/04/2013	Spot Bond	99.91651	6.10000	99.89991	6.09500				0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	102.54536	7.75000	102.52395	7.75000			1,374,107,824,000.00	13,400,000	6,600,000.00	
SBK11	On 09/04/2014	Spot Bond	129.49822	1.05000	129.48155	1.05000				0.00	0	660,600.00
SBN18	On 14/09/2013	Spot Bond	161.60470	0.14560	161.58919	-0.14560				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	115.24570	6.95000	115.23640	6.94500				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	115.58442	6.81000	115.57553	6.80500				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	115.75427	6.74000	115.74559	6.73500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	104.03260	7.29500	104.01234	7.29500			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	115.40280	6.88500	115.39369	6.88000			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	115.48751	6.85000	115.47851	6.84500			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.37433	0.00000	100.35552				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	100.39707	0.00000	100.38462				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.25152	0.00000	100.22760				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.03558	0.00000	100.01788				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.03951	0.00000	100.01992				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	62.68679	100.00000	62.52981			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.72538	6.94500	107.70540	6.94500			0.00	0	20,900,000.00
SBS14	On 07/02/2014	Spot Bond	100.95906	0.00000	100.94193				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.78732	0.00000	101.76878			458,042,932,948.50	4,500,000	7,250,000.00	
SBS16	On 22/09/2018	Spot Bond	100.25459	0.00000	100.23525				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.45429	100.00000	1.45106			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.20842	0.00000	100.18842				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	114.84348	8.15000	114.81827	8.15000			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	111.76288	9.01500	111.69554	9.02000		407,710,986,240.00	3,648,000	1,824,000.00	
SBS21	On 15/05/2026	Spot Bond	100.97767	0.00000	100.95723				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS22	On 23/05/2015	Spot Bond	101.26340	0.00000	101.24664				151,895,094,279.00	1,500,000	750,000.00
SBS23	On 23/05/2017	Spot Bond	100.69281	0.00000	100.67441				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.71397	0.00000	100.69503				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	109.05411	7.66000	109.03147	7.66000			697,946,304,000.00	6,400,000	3,200,000.00
SBS3	On 25/05/2026	Spot Bond	104.03268	8.06500	103.96961	8.07000			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	105.74747	8.20000	105.72400	8.20000			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	116.45459	6.67000	116.44914	6.66500			803,536,671,000.00	6,900,000	3,450,000.00
SBSI10	On 03/07/2013	Spot Bond	122.06814	0.70000	122.05360	0.70000			0.00	0	573,532.00
SBSI11	On 07/12/2023	Spot Bond	279.65995	1.30000	279.62204	1.30000			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	125.55404	0.15000	125.54098	0.15000			1,506,648,480,000.00	12,000,000	6,000,000.00
SCM107	On 15/09/2017	Spot Bond	110.86000	0.00000	110.68000				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.70229	100.00000	3.69332			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	122.96570	0.72000	122.95097	0.72000			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.03496	6.50000	100.01748			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.39628	0.00000	100.37489				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.13901	0.00000	100.11385				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.14971	0.00000	100.12321				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.52066	0.00000	100.49259				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.97744	7.99500	104.95484	7.99500			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	100.87452	0.00000	100.85356			4,034,980,896,680.00	40,000,000	234,000.00	
SLI1	On 15/08/2013	Spot Bond	102.50500	6.11000	102.49005	6.10500			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	109.57903	6.84000	109.57426	6.83500			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	103.18705	6.32000	103.17061	6.31500			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	103.84184	7.34500	103.82148	7.34500			0.00	0	18,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	100.93746	0.00000	100.92003					0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.76399	0.00000	100.74565					0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.96553	0.00000	100.94781					0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.76989	0.00000	100.75141					0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	109.33335	7.24500	109.31197	7.24500				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.78261	0.00000	101.76390					0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	101.13282	0.00000	101.11829					0.00	0	2,000,000.00
SSN001	On 01/03/2017	Spot Bond	100.67605	0.00000	100.65581					0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.19960	0.00000	100.17845					0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.34266	0.00000	101.32200					0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	92.21960	8.10800	92.19957	8.10800				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	91.87896	8.17000	91.85886	8.17000				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	105.99031	6.56500	105.97968	6.56000				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	99.55142	7.64000	99.55658	7.63500				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.34831	0.00000	100.32803					0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.87709	7.07500	104.85727	7.07500				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	116.60841	6.39000	116.60076	6.38500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	106.17917	1.77500	106.44194	106.44194	1.75000			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	106.45683	7.10000	106.43642	106.43642	7.10000			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	77.65957	100.00000	100.00000	77.49469			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	77.65957	100.00000	100.00000	77.49469			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	72.56461	100.00000	100.00000	72.42063			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	72.42063	100.00000	100.00000	72.27723			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	72.27723	100.00000	100.00000	72.13439			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	77.65957	100.00000	100.00000	77.49469			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	77.65957	100.00000	100.00000	77.49469			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	99.84299	0.00000	99.82872	99.82872				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	99.79999	0.00000	99.78570	99.78570				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	99.70054	0.00000	99.68628	99.68628				0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	99.60030	0.00000	99.58602	99.58602				0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	99.45787	0.00000	99.44360	99.44360				0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	99.44290	0.00000	99.42862	99.42862				0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	99.41395	0.00000	99.39965	99.39965				0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	99.41421	0.00000	99.39992	99.39992				0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	99.35705	0.00000	99.34276	99.34276				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN980	On 22/05/2013	Spot Bond	99.32869	0.00000	99.31441				0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	99.70049	0.00000	99.68622				0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	99.32866	0.00000	99.31437				0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	99.25703	0.00000	99.24274				0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	99.22766	0.00000	99.21336				0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	99.09553	0.00000	99.08117				0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	98.92047	0.00000	98.90607				0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	99.72550	0.00000	99.71106				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	98.30550	0.00000	98.29089				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	114.85250	6.05000	114.84624	6.04500			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	108.54544	7.92500	108.48098	7.93000			0.00	0	8,000,000.00
T018	On 15/07/2014	Spot Bond	100.00000	44.49471	100.00000	44.39515			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.37507	100.00000	30.29986			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.56944	100.00000	15.53046			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	101.71403	6.55000	101.70084	6.54500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS106	On 29/04/2013	Spot Bond	99.66427	0.00000	99.65028				0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	99.01284	0.00000	98.99874				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.89344	0.00000	99.87723				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.23524	0.00000	101.21819				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.09204	0.00000	101.07417				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.17876	6.79000	107.17414	6.78500			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.47655	0.00000	100.46066				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.73032	0.00000	100.71398				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.78932	0.00000	100.77311				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.35205	0.00000	101.33412				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.39405	0.00000	101.37555				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	101.64714	7.83000	101.62558	7.83000			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	101.32895	0.00000	101.31133				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	101.38145	0.00000	101.36312				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	101.45596	0.00000	101.43651				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	101.32895	0.00000	101.31133			683,970,412,500.00		6,750,000	3,375,000.00
TH10A8	On 18/10/2038	Spot Bond	101.38145	0.00000	101.36312			709,670,150,000.00		7,000,000	3,500,000.00
TH10A9	On 18/07/2017	Spot Bond	101.50761	7.16000	101.48788	7.16000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	101.48432	0.00000	101.46462				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	101.47593	0.00000	101.45634				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.67737	0.00000	101.65508				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.65009	0.00000	101.62817				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.47338	0.00000	102.44033				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	102.37923	0.00000	102.34746				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.39305	0.00000	101.37392				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.99611	101.06155	6.97863			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.32056	0.00000	101.30304				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.61289	0.00000	105.59478				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.50951	0.00000	101.48946				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.59344	0.00000	101.57228				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.48175	0.00000	102.44859				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.33202	0.00000	101.31370				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.36149	0.00000	101.34277				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.38253	0.00000	101.36354				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.36149	0.00000	101.34277				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	101.38253	0.00000	101.36354				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.39305	0.00000	101.37392				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.34886	0.00000	101.33031				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.38253	0.00000	101.36354				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.49825	0.00000	101.47774				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.49825	0.00000	101.47774				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.49825	0.00000	101.47774				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.66653	0.00000	101.64380				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.70860	0.00000	101.68531				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.65602	0.00000	101.63343				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.49665	0.00000	102.46292				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.54914	0.00000	102.51472				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.52814	0.00000	102.49400				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.26610	0.00000	100.25018				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	113.45088	7.49000	113.43790	7.48500		453,803,520,000.00	4,000,000	2,000,000.00	
TL20	On 22/02/2020	Spot Bond	97.65049	6.55500	97.66003	6.55000		0.00	0	0.00	
TN17	On 14/11/2017	Spot Bond	112.94261	6.85500	112.92159	6.85500		37,496,946,520.00	332,000	996,332,000.00	
TN20	On 17/09/2020	Spot Bond	117.29412	7.52000	117.27059	7.52000		19,583,308,981,080.00	166,959,000	234,702,290.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	125.44743	7.84500	125.42077	7.84500			166,594,187,040.00	1,328,000	109,132,399.00
TN25	On 19/08/2025	Spot Bond	109.64867	8.38500	109.58354	8.39000			7,236,812,220,000.00	66,000,000	149,700,000.00
TN27	On 14/11/2027	Spot Bond	107.08361	8.46500	107.01655	8.47000			642,501,660,000.00	6,000,000	21,450,000.00
TORQ1	On 15/04/2022	Spot Bond	100.83980	0.00000	100.82231				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.85965	0.00000	100.84175				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.88479	0.00000	100.86637				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.88744	0.00000	100.86897				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.01167	0.00000	100.99062				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.26858	0.00000	101.24216				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	0.00000	101.44626				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	0.00000	101.50583				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	0.00000	101.54158				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.13841	10.00000	100.11071			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.13496	9.75000	100.10795			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.13430	100.00000	10.10730			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	99.54257	0.00000	99.49355				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP134	On 27/06/2013	Spot Bond	99.92310	0.00000	99.92218				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	99.21550	0.00000	99.20123				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	98.21139	0.00000	98.19709				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	95.46814	0.00000	95.45338				0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.81024	0.00000	100.79577				0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.73789	0.00000	100.72342				0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.70896	0.00000	100.69449				0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.55001	0.00000	100.53554				0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	82.19184	100.00000	82.01198			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.87762	0.00000	100.86041				0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.74208	0.00000	100.72753				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	117.20959	7.90000	117.18492	7.90000			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.38951	0.00000	101.36962				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.49073	0.00000	101.46945				0.00	0	87,300,000.00
UTR043	On 06/04/2015	Spot Bond	99.93655	0.00000	99.91483				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.54062	8.28500	107.51690	8.28500			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	63.02064	100.00000	62.86284			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	63.27398	100.00000	63.11554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On 07/11/2013	Spot Bond	100.00000	63.35843	100.00000	63.19977				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.11915	0.00000	100.10424					0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	100.12585	0.00000	100.10888					0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.98043	0.00000	100.96259					0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.01691	0.00000	100.99841					0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.01849	0.00000	100.99997					0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.14109	0.00000	100.12220					0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	100.14545	0.00000	100.12602				100,145,449,281.00	1,000,000	500,000.00	
VOD007	On 28/05/2013	Spot Bond	100.51120	0.00000	100.49700					0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	133.71000	0.00000	136.25000					0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	123.22277	5.85000	123.21901	5.84500			42,142,187,340.00	342,000	93,742,000.00	
WS05	On 01/08/2018	Spot Bond	246.81873	0.24000	246.79570	-0.24000				0.00	0	33,080,000.00
WSP1	On 28/05/2015	Spot Bond	109.35434	5.89000	109.34717	5.88500				0.00	0	14,225,385.00
WSP2	On 28/05/2017	Spot Bond	112.50660	6.40000	112.48703	6.40000				0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.57390	6.70500	114.55303	6.70500				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	114.23404	7.00500	114.24197	7.00000				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	115.16194	7.04000	115.13994	7.04000				0.00	0	13,543,212.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On 31/08/2013	Spot Bond	97.89811	5.29500	97.88617	5.29000			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	96.60372	5.35500	96.59279	5.35000			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	88.68338	5.44000	88.67990	5.43500			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	94.93026	5.34500	94.92115	5.34000			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	93.66926	5.35500	93.66124	5.35000			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	87.41376	5.37000	87.41185	5.36500			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	91.66994	5.33500	91.66399	5.33000			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	88.67023	5.44000	88.66676	5.43500			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.75450	6.09500	67.74345	6.09500			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.41941	100.00000	9.40154			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03793	100.00000	0.03786			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.41941	100.00000	9.40154			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	25.23851	100.00000	25.19063			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	25.82026	100.00000	25.77127			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	24.20580	100.00000	24.15988			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	24.20580	100.00000	24.15988			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	22.95233	100.00000	22.90878			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	22.95233	100.00000	22.90878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000	21.72247	100.00000	21.68126			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	21.72247	100.00000	21.68126			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	20.44173	100.00000	20.40295			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	20.44173	100.00000	20.40295			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	19.27306	100.00000	19.23649			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	19.27306	100.00000	19.23649			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	18.13673	100.00000	18.10232			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	18.13673	100.00000	18.10232			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	17.16491	100.00000	17.13234			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	16.24516	100.00000	16.21434			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.14895	100.00000	12.12591			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.47616	100.00000	11.45439			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.79953	100.00000	10.77905			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.79953	100.00000	10.77905			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.22086	100.00000	10.20147			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.65485	100.00000	9.63653			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.08560	100.00000	9.06837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :									'211,479,624,833,480.00	,139,151,386	90 164 402 822.00
Grand Total:									11,480,028,942,400.00	139,231,531	90 166 118 255.00