



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 16/04/2013

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	9.23830	9.23830	9.19370	9.19370		12.69	443,161,251.00	47,970	463,324.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	21.26240	0.02126	17.14510	0.01715	21.262	17.52	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,032.96240	1.03296	1,073.44510	1.07345	1,032.962	17.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	7.98400	0.00798	6.50420	0.00650	7.984	20.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,619.68400	1.61968	1,662.80420	1.66280	1,619.684	20.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	6.50580	0.00651	5.32800	0.00533	6.506	21.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,768.20580	1.76821	1,811.62800	1.81163	1,768.206	21.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	46.35900	0.04636	38.02000	0.03802	46.359	15.44	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	658.05900	0.65806	694.32000	0.69432	658.059	15.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	42.66740	0.04267	34.92760	0.03493	42.667	15.65	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	694.36740	0.69437	731.22760	0.73123	694.367	15.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	34.16350	0.03416	27.84460	0.02784	34.163	16.23	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	795.86350	0.79586	834.14460	0.83414	795.864	16.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	128.96800	0.12897	109.50530	0.10951	128.968	13.35	0.00	0	14,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	290.66800	0.29067	315.80530	0.31581	290.668	13.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	102.03110	0.10203	85.58250	0.08558	102.031	13.78	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	363.73110	0.36373	391.88250	0.39188	363.731	13.78	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	63.87200	0.06387	52.82020	0.05282	63.872	14.66	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	525.57200	0.52557	559.12020	0.55912	525.572	14.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	170.27940	0.17028	146.76030	0.14676	170.279	12.82	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	211.97940	0.21198	233.06030	0.23306	211.979	12.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	162.63500	0.16264	139.81960	0.13982	162.635	12.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	224.33500	0.22433	246.11960	0.24612	224.335	12.91	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	144.88590	0.14489	123.78680	0.12379	144.886	13.13	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	256.58590	0.25659	280.08680	0.28009	256.586	13.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	216.87660	0.21688	187.45710	0.18746	216.877	12.61	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	158.57660	0.15858	173.75710	0.17376	158.577	12.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	206.58500	0.20659	177.76860	0.17777	206.585	12.63	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	168.28500	0.16828	184.06860	0.18407	168.285	12.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	182.35900	0.18236	157.76300	0.15776	182.359	12.69	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	194.05900	0.19406	214.06300	0.21406	194.059	12.69	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	324.98550	0.32499	290.59060	0.29059	324.985	12.41	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	86.68550	0.08669	96.89060	0.09689	86.685	12.41	0.00	0	37,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	261.49750	0.26150	229.75870	0.22976	261.498	12.52	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	123.19750	0.12320	136.05870	0.13606	123.198	12.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	232.96070	0.23296	202.65390	0.20265	232.961	12.58	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	144.66070	0.14466	158.95390	0.15895	144.661	12.58	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	510.32360	0.51032	469.62590	0.46963	510.324	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	32.02360	0.03202	35.92590	0.03593	32.024	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	475.66590	0.47567	436.90500	0.43691	475.666	12.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	37.36590	0.03737	43.20500	0.04321	37.366	12.19	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	435.28730	0.43529	397.50110	0.39750	435.287	12.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	46.98730	0.04699	53.80110	0.05380	46.987	12.24	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	563.56250	0.56356	521.95130	0.52195	563.563	12.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	25.26250	0.02526	28.25130	0.02825	25.263	12.46	0.00	0	45,201.00

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	527.91220		0.52791	486.67870	0.48668	527.912	12.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	29.61220		0.02961	32.97870	0.03298	29.612	12.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	519.09760		0.51910	477.96600	0.47797	519.098	12.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	30.79760		0.03080	34.26600	0.03427	30.798	12.32	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	749.22960		0.74923	706.27600	0.70628	749.230	13.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	10.92960		0.01093	12.57600	0.01258	10.930	13.00	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	655.06450		0.65506	612.68480	0.61268	655.064	12.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	16.76450		0.01676	18.98480	0.01898	16.765	12.73	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	581.60690		0.58161	539.82430	0.53982	581.607	12.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	23.30690		0.02331	26.12430	0.02612	23.307	12.51	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,038.36910		2.03837	1,993.78150	1.99378	2,038.369	18.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.06910		0.00007	0.08150	0.00008	0.069	18.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.35470		9.35470	9.30990	9.30990		13.74	12,076,917.70	1,291	61,222.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	109.09470		0.10909	100.90650	0.10091	109.095	16.94	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,074.39470		1.07439	1,111.00650	1.11101	1,074.395	16.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	57.95600		0.05796	54.15060	0.05415	57.956	19.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,703.25600		1.70326	1,744.25060	1.74425	1,703.256	19.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	182.71150		0.18271	168.91270	0.16891	182.712	15.34	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	678.01150		0.67801	709.01270	0.70901	678.011	15.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	172.52210		0.17252	159.45350	0.15945	172.522	15.51	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	717.82210		0.71782	749.55350	0.74955	717.822	15.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	123.77030		0.12377	114.36510	0.11437	123.770	16.53	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	969.07030		0.96907	1,004.46510	1.00447	969.070	16.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	234.68470		0.23468	217.24690	0.21725	234.685	14.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	519.98470		0.51998	547.34690	0.54735	519.985	14.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	231.85770		0.23186	214.58810	0.21459	231.858	14.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	527.15770		0.52716	554.68810	0.55469	527.158	14.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	229.06920		0.22907	211.96630	0.21197	229.069	14.72	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
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	534.36920		0.53437	562.06630	0.56207	534.369	14.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	356.69790		0.35670	331.34990	0.33135	356.698	13.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	301.99790		0.30200	321.44990	0.32145	301.998	13.65	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	334.26300		0.33426	311.36340	0.31136	334.263	13.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	329.56300		0.32956	351.46340	0.35146	329.563	13.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	314.44910		0.31445	292.56860	0.29257	314.449	13.90	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	359.74910		0.35975	382.66860	0.38267	359.749	13.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	697.12050		0.69712	660.75240	0.66075	697.121	13.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	92.42050		0.09242	100.85240	0.10085	92.420	13.00	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	518.34320		0.51834	488.22600	0.48823	518.343	13.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	163.64320		0.16364	178.32600	0.17833	163.643	13.05	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	405.33560		0.40534	378.43990	0.37844	405.336	13.45	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	250.63560		0.25064	268.53990	0.26854	250.636	13.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,057.99660		2.05800	2,013.99170	2.01399	2,057.997	16.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.29660		0.00330	4.09170	0.00409	3.297	16.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	905.34790		0.90535	866.82860	0.86683	905.348	13.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	50.64790		0.05065	56.92860	0.05693	50.648	13.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	737.11340		0.73711	700.29020	0.70029	737.113	13.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	82.41340		0.08241	90.39020	0.09039	82.413	13.05	0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.46370		9.46370	9.41870	9.41870		14.50	7,154,557.20	756	22,678.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	225.20100		0.22520	211.06360	0.21106	225.201	16.73	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,031.50100		1.03150	1,062.36360	1.06236	1,031.501	16.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	131.86050		0.13186	123.05440	0.12305	131.860	18.72	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,668.16050		1.66816	1,704.35440	1.70435	1,668.160	18.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	660.43880		0.66044	629.82180	0.62982	660.439	13.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	224.63880		0.22464	239.02180	0.23902	224.639	13.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	566.34590		0.56635	538.12350	0.53812	566.346	13.94	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	302.64590		0.30265	319.42350	0.31942	302.646	13.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	365.10810		0.36511	344.15400	0.34415	365.108	15.14	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	591.40810		0.59141	615.45400	0.61545	591.408	15.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	725.14340		0.72514	690.27330	0.69027	725.143	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	189.34340		0.18934	199.47330	0.19947	189.343	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	691.48920		0.69149	658.84800	0.65885	691.489	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	205.68920		0.20569	218.04800	0.21805	205.689	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	676.90820		0.67691	645.88190	0.64588	676.908	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	213.20820		0.21321	227.18190	0.22718	213.208	13.49	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,500.12200		1.50012	1,457.16130	1.45716	1,500.122	14.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	36.42200		0.03642	38.46130	0.03846	36.422	14.60	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	852.15780		0.85216	815.60840	0.81561	852.158	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	138.45780		0.13846	146.90840	0.14691	138.458	13.48	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	744.31970		0.74432	709.17830	0.70918	744.320	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	180.61970		0.18062	190.47830	0.19048	180.620	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,075.81860		2.07582	2,031.45200	2.03145	2,075.819	15.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	12.11860		0.01212	12.75200	0.01275	12.119	15.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.58110		9.58110	9.53580	9.53580		15.20	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	303.77280		0.30377	290.61390	0.29061	303.773	17.35	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,222.67280		1.22267	1,254.81390	1.25481	1,222.673	17.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	227.41570		0.22742	217.63300	0.21763	227.416	18.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,646.31570		1.64632	1,681.83300	1.68183	1,646.316	18.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	551.27050		0.55127	528.55530	0.52856	551.271	15.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	560.17050		0.56017	582.75530	0.58276	560.171	15.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	547.42610		0.54743	524.86430	0.52486	547.426	15.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	566.32610		0.56633	589.06430	0.58906	566.326	15.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	543.64010		0.54364	521.20200	0.52120	543.640	15.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	572.54010		0.57254	595.40200	0.59540	572.540	15.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,460.93810		1.46094	1,421.19310	1.42119	1,460.938	14.44	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
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	79.83810		0.07984	85.39310	0.08539	79.838	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,044.94270		1.04494	1,010.55770	1.01056	1,044.943	13.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	163.84270		0.16384	174.75770	0.17476	163.843	13.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	700.47190		0.70047	673.78300	0.67378	700.472	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	369.37190		0.36937	387.98300	0.38798	369.372	14.41	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,917.36990		1.91737	1,875.67180	1.87567	1,917.370	15.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	36.26990		0.03627	39.87180	0.03987	36.270	15.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.64940		9.64940	9.60020	9.60020		15.58	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	663.99430		0.66399	636.25190	0.63625	663.994	15.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	614.59430		0.61459	636.05190	0.63605	614.594	15.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	660.10190		0.66010	632.43880	0.63244	660.102	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	620.70190		0.62070	642.23880	0.64224	620.702	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	667.91280		0.66791	640.08240	0.64008	667.913	15.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	608.51280		0.60851	629.88240	0.62988	608.513	15.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.73020		9.73020	9.68180	9.68180		16.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,432.81190		1.43281	1,394.89550	1.39490	1,432.812	14.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	252.61190		0.25261	263.09550	0.26310	252.612	14.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	845.66720		0.84567	810.74750	0.81075	845.667	15.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	715.46720		0.71547	728.94750	0.72895	715.467	15.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,867.54940		1.86755	1,831.65000	1.83165	1,867.549	14.98	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	137.34940		0.13735	149.85000	0.14985	137.349	14.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,507.93940		1.50794	1,470.62610	1.47063	1,507.939	14.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	227.73940		0.22774	238.82610	0.23883	227.739	14.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,470.14370		1.47014	1,432.54140	1.43254	1,470.144	14.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	239.94370		0.23994	250.74140	0.25074	239.944	14.71	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.49020		10.49020	10.44850	10.44850		17.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,812.20070		1.81220	1,776.76630	1.77677	1,812.201	15.75	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	472.00070		0.47200	478.26630	0.47827	472.001	15.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,781.27190		1.78127	1,744.95310	1.74495	1,781.272	15.78	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	491.07190		0.49107	496.45310	0.49645	491.072	15.78	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,750.77560		1.75078	1,713.55130	1.71355	1,750.776	15.82	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	510.57560		0.51058	515.05130	0.51505	510.576	15.82	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.23830		9.23830	9.19370	9.19370		12.69	120,097.90	13	965.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	52,791.06810		0.52791	48,667.86660	0.48668	52,791.068	12.35	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	2,961.06810		0.02961	3,297.86660	0.03298	2,961.068	12.35	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	51,909.60560		0.51910	47,796.60320	0.47797	51,909.606	12.32	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	3,079.60560		0.03080	3,426.60320	0.03427	3,079.606	12.32	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	51,032.27640		0.51032	46,962.58940	0.46963	51,032.276	12.30	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,202.27640		0.03202	3,592.58940	0.03593	3,202.276	12.30	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.35470		9.35470	9.30990	9.30990		13.75	0.00	0	10.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	59,023.30780		0.59023	55,770.14920	0.55770	59,023.308	12.86	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	12,553.30780		0.12553	13,780.14920	0.13780	12,553.308	12.86	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	58,290.53740		0.58291	55,111.92310	0.55112	58,290.537	12.85	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	12,820.53740		0.12821	14,121.92310	0.14122	12,820.537	12.85	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	57,619.42570		0.57619	54,459.00240	0.54459	57,619.426	12.87	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	13,149.42570		0.13149	14,469.00240	0.14469	13,149.426	12.87	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.46370		9.46370	9.41870	9.41870		14.50	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	43,554.17690		0.43554	41,185.91150	0.41186	43,554.177	14.61	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	46,184.17690		0.46184	48,315.91150	0.48316	46,184.177	14.61	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	43,169.55150		0.43170	40,815.48150	0.40815	43,169.552	14.64	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	46,799.55150		0.46800	48,945.48150	0.48945	46,799.552	14.64	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	42,788.78360		0.42789	40,448.85030	0.40449	42,788.784	14.66	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	47,418.78360		0.47419	49,578.85030	0.49579	47,418.784	14.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.12650		14.12650	14.06890	14.06890		10.80	22,658,906.00	1,604	19,613.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,128.78670		2.12879	2,072.79680	2.07280	2,128.787	16.80	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
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	2.28670		0.00229	3.89680	0.00390	2.287	16.80	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,144.87670		1.14488	1,091.43000	1.09143	1,144.877	13.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	18.37670		0.01838	22.53000	0.02253	18.377	13.24	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	448.76690		0.44877	412.03560	0.41204	448.767	10.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	112.26690		0.11227	133.13560	0.13314	112.267	10.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	27.64750		0.02765	24.21030	0.02421	27.648	13.82	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,201.14750		1.20115	1,255.31030	1.25531	1,201.148	13.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	144.90760		0.14491	128.56180	0.12856	144.908	11.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	418.40760		0.41841	459.66180	0.45966	418.408	11.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	86.24860		0.08625	74.43970	0.07444	86.249	11.76	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	609.74860		0.60975	655.53970	0.65554	609.749	11.76	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	62.42610		0.06243	54.26200	0.05426	62.426	12.03	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	735.92610		0.73593	785.36200	0.78536	735.926	12.03	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	441.70540		0.44171	405.30830	0.40531	441.705	10.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	115.20540		0.11521	136.40830	0.13641	115.205	10.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	434.70220		0.43470	398.63890	0.39864	434.702	10.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	118.20220		0.11820	139.73890	0.13974	118.202	10.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	163.35070		0.16335	145.70630	0.14571	163.351	11.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	376.85070		0.37685	416.80630	0.41681	376.851	11.22	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.29840		14.29840	14.24060	14.24060		12.18	1,630,017.60	114	3,995.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	288.61890		0.28862	274.97480	0.27497	288.619	12.93	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	750.21890		0.75022	794.37480	0.79437	750.219	12.93	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	294.28270		0.29428	280.43710	0.28044	294.283	12.89	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	735.88270		0.73588	779.83710	0.77984	735.883	12.89	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	291.43740		0.29144	277.69310	0.27769	291.437	12.91	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	743.03740		0.74304	787.09310	0.78709	743.037	12.91	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.46150		14.46150	14.40340	14.40340		12.65	0.00	0	1,010.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	433.92750		0.43393	439.50510	0.43951	433.928	13.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	882.42750		0.88243	946.10510	0.94611	882.428	13.31	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	440.03360		0.44003	445.59690	0.44560	440.034	13.28	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	868.53360		0.86853	932.19690	0.93220	868.534	13.28	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	436.97200		0.43697	442.54070	0.44254	436.972	13.29	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	875.47200		0.87547	939.14070	0.93914	875.472	13.29	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.63910		14.63910	14.58080	14.58080		13.37	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	896.74020		0.89674	882.13650	0.88214	896.740	13.03	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	567.64020		0.56764	611.33650	0.61134	567.640	13.03	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	906.64410		0.90664	891.96710	0.89197	906.644	13.01	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	557.54410		0.55754	601.16710	0.60117	557.544	13.01	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	901.68030		0.90168	887.03770	0.88704	901.680	13.02	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	562.58030		0.56258	606.23770	0.60624	562.580	13.02	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09450		0.09450	0.09390	0.09390		20.53	88,735.50	939	16,563.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	580.16660		0.00580	524.57790	0.00525	580.167	20.53	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	130.16660		0.00130	134.57790	0.00135	130.167	20.53	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	132.26360		0.00132	105.68230	0.00106	132.264	21.72	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	682.26360		0.00682	715.68230	0.00716	682.264	21.72	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	23.32680		0.00023	16.44620	0.00016	23.327	23.80	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,573.32680		0.01573	1,626.44620	0.01626	1,573.327	23.80	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09580		0.09580	0.09510	0.09510		20.50	85,645.20	894	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	811.01170		0.00811	747.98670	0.00748	811.012	19.38	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	231.01170		0.00231	237.98670	0.00238	231.012	19.38	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	334.77530		0.00335	293.68180	0.00294	334.775	20.50	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	754.77530		0.00755	783.68180	0.00784	754.775	20.50	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	134.18320		0.00134	112.91700	0.00113	134.183	22.33	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,554.18320		0.01554	1,602.91700	0.01603	1,554.183	22.33	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.13720		12.13720	12.03210	12.03210		12.22	118,556,169.60	9,768	66,821.00

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	12.50	Call	120.61450		0.12061	86.67570	0.08668	120.615	13.32	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	483.41450		0.48341	554.57570	0.55458	483.414	13.32	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	93.47100		0.09347	0.00000	0.00000	93.471	13.68	3,178,014.00	34,000	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	586.27100		0.58627	0.00000	0.00000	586.271	13.68	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	74.11710		0.07412	51.70890	0.05171	74.117	14.04	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	686.91710		0.68692	769.60890	0.76961	686.917	14.04	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	437.54890		0.43755	357.44700	0.35745	437.549	12.03	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	100.34890		0.10035	125.34700	0.12535	100.349	12.03	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	256.54730		0.25655	0.00000	0.00000	256.547	12.22	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	219.34730		0.21935	0.00000	0.00000	219.347	12.22	1,864,452.05	8,500	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	213.73390		0.21373	162.39460	0.16239	213.734	12.50	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	276.53390		0.27653	330.29460	0.33029	276.534	12.50	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	895.16270		0.89516	794.54960	0.79455	895.163	12.57	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	17.96270		0.01796	22.44960	0.02245	17.963	12.57	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	764.25630		0.76426	665.24330	0.66524	764.256	12.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	27.05630		0.02706	33.14330	0.03314	27.056	12.14	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	510.70120		0.51070	425.72700	0.42573	510.701	11.96	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	73.50120		0.07350	93.62700	0.09363	73.501	11.96	624,760.20	8,500	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	914.13140		0.91413	813.33170	0.81333	914.131	12.64	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	16.93140		0.01693	21.23170	0.02123	16.931	12.64	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	904.63950		0.90464	803.93260	0.80393	904.639	12.61	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	17.43950		0.01744	21.83260	0.02183	17.440	12.61	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.29880		12.29880	12.19280	12.19280		13.31	307,470.00	25	17,674.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	401.67730		0.40168	343.81840	0.34382	401.677	13.41	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	452.87730		0.45288	501.01840	0.50102	452.877	13.41	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	244.52800		0.24453	203.97650	0.20398	244.528	14.47	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	795.72800		0.79573	861.17650	0.86118	795.728	14.47	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	567.18980		0.56719	494.59400	0.49459	567.190	12.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	278.38980		0.27839	311.79400	0.31179	278.390	12.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	518.53560		0.51854	448.85060	0.44885	518.536	13.06	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	319.73560		0.31974	356.05060	0.35605	319.736	13.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	444.65390		0.44465	381.57590	0.38158	444.654	13.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	395.85390		0.39585	438.77590	0.43878	395.854	13.25	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	873.69840		0.87370	783.12590	0.78313	873.698	12.68	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	124.89840		0.12490	140.32590	0.14033	124.898	12.68	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	578.44970		0.57845	505.21170	0.50521	578.450	12.93	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	269.64970		0.26965	302.41170	0.30241	269.650	12.93	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	572.79930		0.57280	499.88060	0.49988	572.799	12.94	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	273.99930		0.27400	307.08060	0.30708	273.999	12.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.45180		12.45180	12.34500	12.34500		13.86	0.00	0	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,358.72370		1.35872	1,265.37970	1.26538	1,358.724	13.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	106.92370		0.10692	120.37970	0.12038	106.924	13.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,163.78490		1.16378	1,074.07920	1.07408	1,163.785	13.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	154.98490		0.15498	172.07920	0.17208	154.985	13.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,125.39290		1.12539	1,036.50060	1.03650	1,125.393	13.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	166.59290		0.16659	184.50060	0.18450	166.593	13.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,087.62240		1.08762	999.56990	0.99957	1,087.622	13.11	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	178.82240		0.17882	197.56990	0.19757	178.822	13.11	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.61860		12.61860	12.51060	12.51060		14.39	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	744.89060		0.74489	679.25800	0.67926	744.891	14.26	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	626.29060		0.62629	668.65800	0.66866	626.291	14.26	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	740.51610		0.74052	675.22610	0.67523	740.516	14.27	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	631.91610		0.63192	674.62610	0.67463	631.916	14.27	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	749.28950		0.74929	683.44290	0.68344	749.289	14.25	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	620.68950		0.62069	662.84290	0.66284	620.689	14.25	0.00	0	0.00
2025	On 02/05/2013	Bond Future			118.23920		118.23920	118.24156	118.24156			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 02/05/2013	Bond Future	113.41	Call	4,825.53000		4.82553	4,827.89000	4.82789	4,825.530		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			113.99462		113.99462	113.99375	113.99375			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	2,390.14000		2.39014	2,389.27000	2.38927	2,390.140		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.30713		119.30713	118.70733	118.70733			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,709.31000		1.70931	1,109.51000	1.10951	1,709.310		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			503.81000		503.81000	503.41500	503.41500			0.00	0	11.00
AL7T	On 01/08/2013	Index Future			510.37500		510.37500	509.97400	509.97400			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			517.70000		517.70000	517.29600	517.29600			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			448.42400		448.42400	448.16000	448.16000			0.00	0	945.00
ALBI	On 01/08/2013	Index Future			454.26700		454.26700	454.00000	454.00000			0.00	0	159.00
ALBI	On 07/11/2013	Index Future			460.78700		460.78700	460.51800	460.51800			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.51790		9.51790	9.50290	9.50290		7.59	9,042,005.00	950	12,338.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	765.01090		0.76501	751.61420	0.75161	765.011	11.83	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	7.11090		0.00711	8.71420	0.00871	7.111	11.83	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	784.57610		0.78458	771.10110	0.77110	784.576	11.95	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	6.67610		0.00668	8.20110	0.00820	6.676	11.95	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	774.78970		0.77479	761.35330	0.76135	774.790	11.89	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	6.88970		0.00689	8.45330	0.00845	6.890	11.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.57180		9.57180	9.55680	9.55680		9.12	3,742,573.80	391	9,628.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	53.37300		0.05337	51.49760	0.05150	53.373	10.85	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	781.57300		0.78157	794.69760	0.79470	781.573	10.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	709.85970		0.70986	698.40670	0.69841	709.860	9.92	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	38.05970		0.03806	41.60670	0.04161	38.060	9.92	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	700.37950		0.70038	688.96020	0.68896	700.379	9.85	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	38.57950		0.03858	42.16020	0.04216	38.579	9.85	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	381.81510		0.38182	373.09370	0.37309	381.815	9.02	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	110.01510		0.11002	116.29370	0.11629	110.015	9.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,093.64840		1.09365	1,081.11860	1.08112	1,093.648	12.35	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	21.84840		0.02185	24.31860	0.02432	21.848	12.35	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	805.22540		0.80523	793.46730	0.79347	805.225	10.59	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	33.42540		0.03343	36.66730	0.03667	33.425	10.59	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	719.35090		0.71935	707.86620	0.70787	719.351	9.99	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	37.55090		0.03755	41.06620	0.04107	37.551	9.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.62230		9.62230	9.60730	9.60730		9.86	0.00	0	1,972.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	379.22170		0.37922	372.91230	0.37291	379.222	9.78	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	236.92170		0.23692	245.61230	0.24561	236.922	9.78	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	390.11420		0.39011	383.87020	0.38387	390.114	9.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	227.81420		0.22781	236.57020	0.23657	227.814	9.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	384.64110		0.38464	378.36500	0.37837	384.641	9.78	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	232.34110		0.23234	241.06500	0.24107	232.341	9.78	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.67630		9.67630	9.66130	9.66130		10.52	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	470.11860		0.47012	463.70970	0.46371	470.119	10.40	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	303.81860		0.30382	312.40970	0.31241	303.819	10.40	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	480.56570		0.48057	474.14990	0.47415	480.566	10.38	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	294.26570		0.29427	302.84990	0.30285	294.266	10.38	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	475.32050		0.47532	468.90840	0.46891	475.321	10.39	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	299.02050		0.29902	307.60840	0.30761	299.020	10.39	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.07950		10.07950	10.07540	10.07540		12.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,904.28320		2.90428	2,900.99460	2.90099	2,904.283	14.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	74.78320		0.07478	75.59460	0.07559	74.783	14.49	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,855.88620		2.85589	2,852.61770	2.85262	2,855.886	14.32	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	76.38620		0.07639	77.21770	0.07722	76.386	14.32	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,807.52100		2.80752	2,804.27100	2.80427	2,807.521	14.16	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	78.02100		0.07802	78.87100	0.07887	78.021	14.16	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.01140		9.01140	8.99100	8.99100		10.21	0.00	0	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	186.25240		0.18625	188.15400	0.18815	186.252	10.27	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	114.85240		0.11485	137.15400	0.13715	114.852	10.27	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	180.47500		0.18047	182.67420	0.18267	180.475	10.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	119.07500		0.11908	141.67420	0.14167	119.075	10.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	174.80440		0.17480	177.29370	0.17729	174.804	10.25	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	123.40440		0.12340	146.29370	0.14629	123.404	10.25	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.10550		9.10550	9.08530	9.08530		11.90	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	287.34680		0.28735	286.72910	0.28673	287.347	11.90	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	271.84680		0.27185	291.42910	0.29143	271.847	11.90	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	282.51370		0.28251	282.03550	0.28204	282.514	11.90	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	277.01370		0.27701	296.73550	0.29674	277.014	11.90	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	278.22390		0.27822	277.84870	0.27785	278.224	11.93	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	282.72390		0.28272	302.54870	0.30255	282.724	11.93	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.17630		0.17630	0.16690	0.16690			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			103.06680		103.06680	91.22780	91.22780			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			27.17050		27.17050	22.10160	22.10160			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			1,048.18210		1,048.18210	-2,611.05970	-2,611.05970			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			729.67400		729.67400	-3,253.24300	-3,253.24300			0.00	0	100.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADG	On 14/06/2013	Can-Do Future			27.17050	27.17050	22.10160	22.10160				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			166.08430	166.08430	201.15890	201.15890				0.00	0	25,000.00
CF CANDO CADI	On 22/04/2013	Can-Do Future			57.85140	57.85140	51.48240	51.48240				0.00	0	45,000.00
CF CANDO CADJ	On 22/04/2013	Can-Do Future			10,000.00000	10,000.00000	5,356.66360	5,356.66360				0.00	10	0.00
CF CANDO CADK	On 23/04/2013	Can-Do Future			40.18960	40.18960	43.13910	43.13910				0.00	0	20,000.00
CF CANDO CADL	On 23/04/2013	Can-Do Future			10,000.00000	10,000.00000	2,644.17430	2,644.17430				0.00	20	0.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			201.79260	201.79260	182.43580	182.43580				0.00	0	2,500.00
CF CANDO CADN	On 23/04/2013	Can-Do Future			16.50250	16.50250	19.13620	19.13620				0.00	0	10,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.97430	9.97430	9.89380	9.89380		12.35		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	480.75650	0.48076	409.96970	0.40997	480.757	12.11		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	46.45650	0.04646	56.16970	0.05617	46.456	12.11		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	472.71290	0.47271	402.30350	0.40230	472.713	12.12		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	48.41290	0.04841	58.50350	0.05850	48.413	12.12		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	464.73060	0.46473	394.70780	0.39471	464.731	12.12		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	50.43060	0.05043	60.90780	0.06091	50.431	12.12		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.11320	10.11320	10.03210	10.03210		13.75		252,830.00	25	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	500.04140	0.50004	437.63850	0.43764	500.041	13.45		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	226.84140	0.22684	245.53850	0.24554	226.841	13.45		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	494.28610	0.49429	432.22230	0.43222	494.286	13.46		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	231.08610	0.23109	250.12230	0.25012	231.086	13.46		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	488.57570	0.48858	426.85550	0.42686	488.576	13.47		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	235.37570	0.23538	254.75550	0.25476	235.376	13.47		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570	12.07570	12.07570	12.07570		13.20		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.89	Call	580.83130		0.58083	581.91740	0.58192	580.831	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	395.13130		0.39513	396.21740	0.39622	395.131	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	575.83270		0.57583	576.92150	0.57692	575.833	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	400.13270		0.40013	401.22150	0.40122	400.133	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	570.87220		0.57087	571.96370	0.57196	570.872	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	405.17220		0.40517	406.26370	0.40626	405.172	13.05	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			9.16920		9.16920	9.12390	9.12390		13.92	0.00	0	13,036.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	6.23740		0.00624	6.34070	0.00634	6.237	16.33	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	87.03740		0.08704	132.44070	0.13244	87.037	16.33	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	5.10670		0.00511	5.50060	0.00550	5.107	16.57	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	95.90670		0.09591	141.60060	0.14160	95.907	16.57	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.17	Call	27.17920		0.02718	0.00000	0.00000	27.179	14.40	0.00	10,000	10,000.00
DAUS	On 17/04/2013	Any day expiry	9.17	Put	27.97920		0.02798	0.00000	0.00000	27.979	14.40	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	16.17410		0.01617	12.83190	0.01283	16.174	15.13	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	46.97410		0.04697	88.93190	0.08893	46.974	15.13	0.00	0	10,000.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	7.59840		0.00760	7.30800	0.00731	7.598	16.09	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	78.39840		0.07840	123.40800	0.12341	78.398	16.09	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.07	Call	102.85780		0.10286	0.00000	0.00000	102.858	16.21	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.07	Put	3.65780		0.00366	0.00000	0.00000	3.658	16.21	0.00	10,000	10,000.00
DAUS	On 19/04/2013	Any day expiry			9.16920		9.16920	9.12510	9.12510		13.92	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.20	Call	34.88030		0.03488	23.52060	0.02352	34.880	14.67	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.20	Put	65.68030		0.06568	98.42060	0.09842	65.680	14.67	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Call	31.53090		0.03153	21.18470	0.02118	31.531	14.82	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Put	72.33090		0.07233	106.08470	0.10608	72.331	14.82	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.15	Call	56.34900		0.05635	38.85230	0.03885	56.349	13.92	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.15	Put	37.14900		0.03715	63.75230	0.06375	37.149	13.92	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Call	51.38280		0.05138	35.24960	0.03525	51.383	14.07	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Put	42.18280		0.04218	70.14960	0.07015	42.183	14.07	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/04/2013	Any day expiry	9.19	Call	38.52570		0.03853	26.07970	0.02608	38.526	14.52	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.19	Put	59.32570		0.05933	90.97970	0.09098	59.326	14.52	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.02	Call	157.61220		0.15761	121.04550	0.12105	157.612	15.94	0.00	0	5,000.00
DAUS	On 19/04/2013	Any day expiry	9.02	Put	8.41220		0.00841	15.94550	0.01595	8.412	15.94	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.08	Call	106.39280		0.10639	74.92400	0.07492	106.393	15.01	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.08	Put	17.19280		0.01719	29.82400	0.02982	17.193	15.01	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.12	Call	76.17460		0.07617	0.00000	0.00000	76.175	14.39	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.12	Put	26.97460		0.02697	0.00000	0.00000	26.975	14.39	0.00	5,000	5,000.00
DAUS	On 19/04/2013	Any day expiry	8.92	Call	251.59740		0.25160	210.45970	0.21046	251.597	17.50	0.00	0	5,000.00
DAUS	On 19/04/2013	Any day expiry	8.92	Put	2.39740		0.00240	5.35970	0.00536	2.397	17.50	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry			9.17280		9.17280	9.12870	9.12870		12.67	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.06	Call	134.72100		0.13472	100.68560	0.10069	134.721	13.48	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.06	Put	21.92100		0.02192	31.98560	0.03199	21.921	13.48	0.00	0	10,000.00
DAUS	On 22/04/2013	Any day expiry	8.95	Call	230.07150		0.23007	189.86240	0.18986	230.072	14.48	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.95	Put	7.27150		0.00727	11.16240	0.01116	7.271	14.48	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.96	Call	220.87740		0.22088	181.04530	0.18105	220.877	14.39	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.96	Put	8.07740		0.00808	12.34530	0.01235	8.077	14.39	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.01	Call	176.27840		0.17628	138.84100	0.13884	176.278	13.94	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.01	Put	13.47840		0.01348	20.14100	0.02014	13.478	13.94	0.00	0	5,000.00
DAUS	On 22/04/2013	Any day expiry	8.94	Call	239.34050		0.23934	198.78460	0.19878	239.340	14.57	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.94	Put	6.54050		0.00654	10.08460	0.01008	6.540	14.57	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.17770		9.17770	9.13350	9.13350		12.94	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,177.71580		1.17772	1,133.52770	1.13353	1,177.716	23.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.01580		0.00002	0.02770	0.00003	0.016	23.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,077.72140		1.07772	1,033.54400	1.03354	1,077.721	21.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.02140		0.00002	0.04400	0.00004	0.021	21.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	977.72960		0.97773	933.57180	0.93357	977.730	20.26	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.02960		0.00003	0.07180	0.00007	0.030	20.26	0.00	0	5,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.06	Call	152.63280		0.15263	121.11470	0.12111	152.633	13.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	34.93280		0.03493	47.61470	0.04761	34.933	13.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	27.42100		0.02742	19.16130	0.01916	27.421	14.39	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	199.72100		0.19972	235.66130	0.23566	199.721	14.39	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	9.16570		0.00917	6.48190	0.00648	9.166	15.55	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	341.46570		0.34147	382.98190	0.38298	341.466	15.55	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	183.42220		0.18342	149.12600	0.14913	183.422	13.55	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	25.72220		0.02572	35.62600	0.03563	25.722	13.55	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	167.74030		0.16774	134.78100	0.13478	167.740	13.46	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	30.04030		0.03004	41.28100	0.04128	30.040	13.46	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	160.11180		0.16011	127.86030	0.12786	160.112	13.41	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	32.41180		0.03241	44.36030	0.04436	32.412	13.41	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry			9.18260		9.18260	9.13000	9.13000		12.68	0.00	39,000	39,000.00
DAUS	On 30/04/2013	Any day expiry	9.16	Call	102.87930		0.10288	0.00000	0.00000	102.879	12.72	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.16	Put	80.27930		0.08028	0.00000	0.00000	80.279	12.72	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Call	114.06720		0.11407	0.00000	0.00000	114.067	12.74	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Put	71.46720		0.07147	0.00000	0.00000	71.467	12.74	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Call	108.38670		0.10839	0.00000	0.00000	108.387	12.73	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Put	75.78670		0.07579	0.00000	0.00000	75.787	12.73	0.00	39,000	39,000.00
DAUS	On 28/05/2013	Any day expiry			9.21730		9.21730	9.17290	9.17290		12.39	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	106.61380		0.10661	88.18350	0.08818	106.614	13.10	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	239.31380		0.23931	265.28350	0.26528	239.314	13.10	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	66.62190		0.06662	53.50670	0.05351	66.622	13.85	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	359.32190		0.35932	390.60670	0.39061	359.322	13.85	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	257.07150		0.25707	224.07880	0.22408	257.072	12.33	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	79.77150		0.07977	91.17880	0.09118	79.771	12.33	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	250.44790		0.25045	217.76600	0.21777	250.448	12.33	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	83.14790		0.08315	94.86600	0.09487	83.148	12.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	9.06	Call	243.92190		0.24392	211.55420	0.21155	243.922	12.34	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	86.62190		0.08662	98.65420	0.09865	86.622	12.34	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,118.06480		1.11806	1,073.85510	1.07386	1,118.065	14.97	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.76480		0.00076	0.95510	0.00096	0.765	14.97	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,018.49210		1.01849	974.40770	0.97441	1,018.492	14.42	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	1.19210		0.00119	1.50770	0.00151	1.192	14.42	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.25310		9.25310	9.20860	9.20860		12.83	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	314.04650		0.31405	280.96780	0.28097	314.047	12.61	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	120.94650		0.12095	132.36780	0.13237	120.946	12.61	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	171.64670		0.17165	149.26370	0.14926	171.647	13.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	268.54670		0.26855	290.66370	0.29066	268.547	13.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	123.31580		0.12332	105.56760	0.10557	123.316	13.89	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	380.21580		0.38022	406.96760	0.40697	380.216	13.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,058.12050		1.05812	1,014.21700	1.01422	1,058.121	13.96	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	5.02050		0.00502	5.61700	0.00562	5.021	13.96	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	326.58800		0.32659	293.03910	0.29304	326.588	12.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	113.48800		0.11349	124.43910	0.12444	113.488	12.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	320.27800		0.32028	286.96370	0.28696	320.278	12.59	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	117.17800		0.11718	128.36370	0.12836	117.178	12.59	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,156.63270		1.15663	1,112.55370	1.11255	1,156.633	14.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	3.53270		0.00353	3.95370	0.00395	3.533	14.36	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.28540		9.28540	9.24080	9.24080		13.23	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	107.45960		0.10746	94.36170	0.09436	107.460	15.11	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	622.05960		0.62206	653.56170	0.65356	622.060	15.11	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	298.39040		0.29839	268.63380	0.26863	298.390	13.04	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	202.99040		0.20299	217.83380	0.21783	202.990	13.04	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	293.25370		0.29325	263.71780	0.26372	293.254	13.06	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	207.85370		0.20785	222.91780	0.22292	207.854	13.06	0.00	0	1,400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.21	Call	288.18280		0.28818	258.86840	0.25887	288.183	13.08	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	212.78280		0.21278	228.06840	0.22807	212.783	13.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.29030		9.29030	9.24570	9.24570		13.32	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	181.62280		0.18162	162.02010	0.16202	181.623	14.08	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	401.32280		0.40132	426.32010	0.42632	401.323	14.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	386.92860		0.38693	354.56290	0.35456	386.929	12.92	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	146.62860		0.14663	158.86290	0.15886	146.629	12.92	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	380.87740		0.38088	348.71210	0.34871	380.877	12.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	150.57740		0.15058	163.01210	0.16301	150.577	12.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	235.31120		0.23531	211.73780	0.21174	235.311	13.51	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	295.01120		0.29501	316.03780	0.31604	295.011	13.51	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,198.66630		1.19867	1,155.04240	1.15504	1,198.666	14.17	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	8.36630		0.00837	9.34240	0.00934	8.366	14.17	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,101.62920		1.10163	1,058.28460	1.05828	1,101.629	13.87	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	11.32920		0.01133	12.58460	0.01258	11.329	13.87	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	393.04480		0.39304	360.47960	0.36048	393.045	12.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	142.74480		0.14274	154.77960	0.15478	142.745	12.90	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.29650		9.29650	9.25190	9.25190		13.36	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	361.96580		0.36197	331.13740	0.33114	361.966	13.05	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	175.46580		0.17547	189.23740	0.18924	175.466	13.05	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	373.46520		0.37347	342.24100	0.34224	373.465	13.01	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	166.96520		0.16697	180.34100	0.18034	166.965	13.01	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	367.68370		0.36768	336.65710	0.33666	367.684	13.03	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	171.18370		0.17118	184.75710	0.18476	171.184	13.03	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.32870		9.32870	9.28400	9.28400		13.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	238.17970		0.23818	218.26040	0.21826	238.180	14.20	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	419.47970		0.41948	444.26040	0.44426	419.480	14.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	153.54470		0.15354	139.96630	0.13997	153.545	15.30	0.00	0	4,400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.84	Put	664.84470		0.66484	695.96630	0.69597	664.845	15.30	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	321.13150		0.32113	296.00050	0.29600	321.132	13.50	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	282.43150		0.28243	302.00050	0.30200	282.432	13.50	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	316.49300		0.31649	291.60210	0.29160	316.493	13.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	287.79300		0.28779	307.60210	0.30760	287.793	13.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	312.25630		0.31226	287.61210	0.28761	312.256	13.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	293.55630		0.29356	313.61210	0.31361	293.556	13.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,148.09120		1.14809	1,105.97470	1.10597	1,148.091	13.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	19.39120		0.01939	21.97470	0.02197	19.391	13.90	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	345.14370		0.34514	318.80560	0.31881	345.144	13.41	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	256.44370		0.25644	274.80560	0.27481	256.444	13.41	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.36340		9.36340	9.31860	9.31860		13.77	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	186.66730		0.18667	173.17050	0.17317	186.667	15.44	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	703.26730		0.70327	734.57050	0.73457	703.267	15.44	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	374.06880		0.37407	348.72640	0.34873	374.069	13.65	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	300.66880		0.30067	320.12640	0.32013	300.669	13.65	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	369.41420		0.36941	344.21770	0.34422	369.414	13.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	306.01420		0.30601	325.61770	0.32562	306.014	13.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	364.80590		0.36481	340.08990	0.34009	364.806	13.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	311.40590		0.31141	331.48990	0.33149	311.406	13.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	378.77250		0.37877	353.28350	0.35328	378.773	13.63	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	295.37250		0.29537	314.68350	0.31468	295.373	13.63	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.36710		9.36710	9.32230	9.32230		13.79	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	398.89880		0.39890	373.03750	0.37304	398.899	13.59	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	281.79880		0.28180	300.73750	0.30074	281.799	13.59	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	394.04110		0.39404	368.32540	0.36833	394.041	13.61	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	286.94110		0.28694	306.02540	0.30603	286.941	13.61	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	292.27600		0.29228	272.54080	0.27254	292.276	14.28	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	9.51	Put	435.17600		0.43518	460.24080	0.46024	435.176	14.28	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,195.57450		1.19557	1,154.61720	1.15462	1,195.574	13.99	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	28.47450		0.02847	32.31720	0.03232	28.474	13.99	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	403.80830		0.40381	377.80110	0.37780	403.808	13.57	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	276.70830		0.27671	295.50110	0.29550	276.708	13.57	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.39930		9.39930	9.35440	9.35440		14.01	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	350.72430		0.35072	330.04800	0.33005	350.724	14.22	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	421.42430		0.42142	445.64800	0.44565	421.424	14.22	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	190.34190		0.19034	178.57430	0.17857	190.342	16.05	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	861.04190		0.86104	894.17430	0.89417	861.042	16.05	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	381.86660		0.38187	359.55220	0.35955	381.867	13.99	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	372.56660		0.37257	395.15220	0.39515	372.567	13.99	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	377.64490		0.37764	355.72090	0.35572	377.645	14.01	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	378.34490		0.37834	401.32090	0.40132	378.345	14.01	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	373.67340		0.37367	351.92870	0.35193	373.673	14.04	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	384.37340		0.38437	407.52870	0.40753	384.373	14.04	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.55970		9.55970	9.51450	9.51450		15.05	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	746.17270		0.74617	716.12670	0.71613	746.173	14.07	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	296.47270		0.29647	311.62670	0.31163	296.473	14.07	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	757.17460		0.75717	726.82640	0.72683	757.175	14.03	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	287.47460		0.28747	302.32640	0.30233	287.475	14.03	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	751.65500		0.75165	721.45960	0.72146	751.655	14.05	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	291.95500		0.29195	306.95960	0.30696	291.955	14.05	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.58360		9.58360	9.53830	9.53830		15.21	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	776.77440		0.77677	748.39550	0.74840	776.774	14.11	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	303.17440		0.30317	320.09550	0.32010	303.174	14.11	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	788.26780		0.78827	759.12280	0.75912	788.268	14.08	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	294.66780		0.29467	310.82280	0.31082	294.668	14.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.10	Call	782.24490		0.78224	753.74110	0.75374	782.245	14.09	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	298.64490		0.29864	315.44110	0.31544	298.645	14.09	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			113.47246		113.47246	113.18605	113.18605			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	156.28000		0.15628	0.00000	0.00000	156.280		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	130.13000	0.13013	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.44036		91.99360	8.46637	91.76055			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	82,813.34000		82.81334	82,580.29000	82.58029	82,813.340		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			8.51927		93.19225	8.54603	92.95627			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	4,100.05000		4.10005	3,864.07000	3.86407	4,100.050		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	82,140.92000		82.14092	81,904.94000	81.90494	82,140.920		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			447.73800		447.73800	447.53700	447.53700			120,889,260.00	27	70.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 02/05/2013	GOVI	432.99	Call	147,480.00000		14.74800	145,470.00000	14.54700	147,480.000		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	147,380.00000		14.73800	145,370.00000	14.53700	147,380.000		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	147,280.00000		14.72800	145,270.00000	14.52700	147,280.000		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			453.57200		453.57200	453.36800	453.36800			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	75,820.00000		7.58200	73,780.00000	7.37800	75,820.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	75,720.00000		7.57200	73,680.00000	7.36800	75,720.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	75,620.00000		7.56200	73,580.00000	7.35800	75,620.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			460.08100		460.08100	459.87800	459.87800			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	140,910.00000		14.09100	138,880.00000	13.88800	140,910.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	140,810.00000		14.08100	138,780.00000	13.87800	140,810.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	140,710.00000		14.07100	138,680.00000	13.86800	140,710.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			206.83500		206.83500	206.93400	206.93400			0.00	0	558.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On 01/08/2013		Index Future	209.60800	209.60800	209.70800	209.70800			0.00	0	252.00
IGOV	On 07/11/2013		Index Future	212.67500	212.67500	212.77600	212.77600			0.00	0	7.00
ILBI	On 02/05/2013		Index Future	560.01400	560.01400	559.33900	559.33900			0.00	0	183.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2013		Jibar Tradeable Future	5.12000	94.88000	5.12000	94.88000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013		Jibar Tradeable Future	5.12000	94.88000	5.11000	94.89000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	5.11000	94.89000	5.11000	94.89000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013		Jibar Tradeable Future	5.09000	94.91000	5.09000	94.91000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future	5.08000	94.92000	5.10000	94.90000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.07000	94.93000	5.10000	94.90000			0.00	0	1,700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.07000	94.93000	5.08000	94.92000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.08000	94.92000	5.09000	94.91000			0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.13000	94.87000	5.14000	94.86000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.22000	94.78000	5.23000	94.77000			0.00	0	800.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.33000	94.67000	5.34000	94.66000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	5.46000	94.54000	5.47000	94.53000			0.00	0	0.00
NZ\$ / R	On 14/06/2013		Foreign Exchange Future	7.81540	7.81540	7.77320	7.77320		8.62	0.00	0	0.00
NZ\$ / R	On 14/06/2013	7.34	Call	482.57350	0.48257	441.66920	0.44167	482.573	9.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	7.17350		0.00717	8.46920	0.00847	7.174	9.83	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	472.99820		0.47300	432.17220	0.43217	472.998	9.78	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	7.59820		0.00760	8.97220	0.00897	7.598	9.78	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	463.44790		0.46345	422.81020	0.42281	463.448	9.74	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	8.04790		0.00805	9.61020	0.00961	8.048	9.74	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.86640		7.86640	7.82260	7.82260		10.56	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	378.78960		0.37879	347.67530	0.34768	378.790	10.65	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	102.38960		0.10239	115.07530	0.11508	102.390	10.65	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	371.91090		0.37191	341.02410	0.34102	371.911	10.65	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	105.51090		0.10551	118.42410	0.11842	105.511	10.65	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	365.09930		0.36510	334.44180	0.33444	365.099	10.65	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	108.69930		0.10870	121.84180	0.12184	108.699	10.65	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.49352		110.43326	6.50911	110.31512			0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	4,045.46000		4.04546	3,927.32000	3.92732	4,045.460		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	4,117.68000		4.11768	3,999.54000	3.99954	4,117.680		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	4,189.84000		4.18984	4,071.70000	4.07170	4,189.840		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			6.53663		111.87226	6.55279	111.75264			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	5,402.44000		5.40244	5,282.82000	5.28282	5,402.440		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	5,471.81000		5.47181	5,352.19000	5.35219	5,471.810		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	5,541.12000		5.54112	5,421.50000	5.42150	5,541.120		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future			5.32156	119.81305	5.31141	119.83777		1.68	0.00	0	6,037.00
R157	On 02/05/2013	Bond Future	5.34	Call	192.19000	0.19219	211.02000	0.21102	192.190	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	147.30000	0.14730	141.41000	0.14141	147.300	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	205.75000	0.20575	225.09000	0.22509	205.750	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	136.52000	0.13652	131.14000	0.13114	136.520	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	219.85000	0.21985	239.67000	0.23967	219.850	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	126.29000	0.12629	121.39000	0.12139	126.290	1.69	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.32383	121.37431	5.31231	121.39937		1.53	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,918.68000	91.91868	91,943.74000	91.94374	91,918.680	1.62	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	1.62	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.31591	116.30937	5.30215	116.33544		1.36	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	788.08000	0.78808	806.62000	0.80662	788.080	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	270.53000	0.27053	263.00000	0.26300	270.530	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	800.91000	0.80091	819.60000	0.81960	800.910	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	264.54000	0.26454	257.16000	0.25716	264.540	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	813.85000	0.81385	832.67000	0.83267	813.850	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	258.66000	0.25866	251.41000	0.25141	258.660	1.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.29988	117.87964	5.28402	117.90551		1.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	871.11000	0.87111	889.41000	0.88941	871.110	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	285.83000	0.28583	278.26000	0.27826	285.830	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	848.81000	0.84881	866.90000	0.86690	848.810	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	295.92000	0.29592	288.14000	0.28814	295.920	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	859.93000	0.85993	878.12000	0.87812	859.930	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	290.84000	0.29084	283.16000	0.28316	290.840	1.25	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.05138		133.81582	7.05705	133.75687		9.58		0.00	0	62,544.00
R186	On 02/05/2013	Bond Future	6.75	Call	156.23000		0.15623	165.60000	0.16560	156.230	9.50		0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	3,343.98000		3.34398	3,412.30000	3.41230	3,343.980	9.50		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,583.43000		3.58343	3,545.61000	3.54561	3,583.430	9.74		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	126.84000		0.12684	147.97000	0.14797	126.840	9.74		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,673.91000		3.67391	3,635.03000	3.63503	3,673.910	9.74		0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	117.20000		0.11720	137.27000	0.13727	117.200	9.74		0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,764.91000		3.76491	3,725.00000	3.72500	3,764.910	9.74		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	108.19000		0.10819	127.23000	0.12723	108.190	9.74		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	5,555.87000		5.55587	5,502.55000	5.50255	5,555.870	9.82		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	19.77000		0.01977	25.40000	0.02540	19.770	9.82		0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	6,996.33000		6.99633	6,939.01000	6.93901	6,996.330	9.89		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	4.05000		0.00405	5.68000	0.00568	4.050	9.89		0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.10779		130.27489	7.11364	130.21526		10.74		0.00	0	3,000.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,806.64000		3.80664	3,785.66000	3.78566	3,806.640	10.84		0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	2,367.69000		2.36769	2,406.34000	2.40634	2,367.690	10.84		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	121,002.48000		121.00248	120,942.85000	120.94285	121,002.480	11.16		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.16		0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.16661		132.14507	7.17261	132.08519		10.67		0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,939.57000		14.93957	14,888.25000	14.88825	14,939.570	11.23		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	397.07000		0.39707	405.63000	0.40563	397.070	11.23		0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,369.50000		10.36950	10,327.75000	10.32775	10,369.500	11.17		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,141.60000		1.14160	1,159.73000	1.15973	1,141.600	11.17		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,442.38000		10.44238	10,400.44000	10.40044	10,442.380	11.17		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,124.56000		1.12456	1,142.50000	1.14250	1,124.560	11.17		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,515.63000		10.51563	10,473.51000	10.47351	10,515.630	11.18		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,107.99000		1.10799	1,125.75000	1.12575	1,107.990	11.18		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future			7.22210		128.63857	7.22836	128.57733		10.96		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	7,930.97000		7.93097	7,898.03000	7.89803	7,930.970	11.23		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	2,999.17000		2.99917	3,027.47000	3.02747	2,999.170	11.23		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	7,992.09000		7.99209	7,958.97000	7.95897	7,992.090	11.24		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,967.69000		2.96769	2,995.81000	2.99581	2,967.690	11.24		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	8,052.97000		8.05297	8,019.67000	8.01967	8,052.970	11.25		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,936.06000		2.93606	2,964.00000	2.96400	2,936.060	11.25		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			297.90828		297.90828	298.17123	298.17123				0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	15,518.28000		15.51828	15,781.23000	15.78123	15,518.280			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	15,508.28000		15.50828	15,771.23000	15.77123	15,508.280			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	15,498.28000		15.49828	15,761.23000	15.76123	15,498.280			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			5.22080		108.70915	5.22602	108.70082		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	0.97		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,906.43000		1.90643	1,914.76000	1.91476	1,906.430	0.97		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	0.97		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,890.10000		1.89010	1,898.43000	1.89843	1,890.100	0.97		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	0.97		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
R201	On 02/05/2013	Bond Future	4.06	Put	1,873.76000		1.87376	1,882.09000	1.88209	1,873.760	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.21315		105.72188	5.21937	105.71346		0.91	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,476.20000		68.47620	68,467.78000	68.46778	68,476.200	0.98	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.98	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.16674		107.23953	5.17405	107.23154		0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	96.82000		0.09682	95.28000	0.09528	96.820	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	510.07000		0.51007	516.52000	0.51652	510.070	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	99.66000		0.09966	98.07000	0.09807	99.660	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	501.91000		0.50191	508.31000	0.50831	501.910	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	102.55000		0.10255	100.93000	0.10093	102.550	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	493.80000		0.49380	500.17000	0.50017	493.800	0.78	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.08098		104.27858	5.09106	104.27001		0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	345.47000		0.34547	340.85000	0.34085	345.470	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	193.35000		0.19335	197.30000	0.19730	193.350	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	335.17000		0.33517	330.63000	0.33063	335.170	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	200.03000		0.20003	204.06000	0.20406	200.030	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	340.12000		0.34012	335.53000	0.33553	340.120	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	196.49000		0.19649	200.47000	0.20047	196.490	0.70	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			222.78479		222.78479	222.78479	222.78479			0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	11,744.79000		11.74479	11,744.79000	11.74479	11,744.790		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	11,734.79000		11.73479	11,734.79000	11.73479	11,734.790		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	11,724.79000		11.72479	11,724.79000	11.72479	11,724.790		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.71598		110.82666	5.71124	110.84576		3.77		0.00	0	5,837.00
R203	On 02/05/2013	Bond Future	5.89	Call	805.06000	0.80506	827.97000	0.82797	805.060	805.060	3.80		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	106.50000	0.10650	110.31000	0.11031	106.500	106.500	3.80		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	836.86000	0.83686	859.74000	0.85974	836.860	836.860	3.80		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	98.32000	0.09832	102.10000	0.10210	98.320	98.320	3.80		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	869.15000	0.86915	891.98000	0.89198	869.150	869.150	3.80		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	90.65000	0.09065	94.38000	0.09438	90.650	90.650	3.80		0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.74513		112.27081	5.74006	112.29013		3.62		6,174,894.55	55	5,055.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,057.61000	99.05761	99,076.93000	99.07693	99,057.610	99,057.610	3.79		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	3.79		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.77560		109.72242	5.76995	109.74262		3.45		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,609.34000	1.60934	1,624.55000	1.62455	1,609.340	1,609.340	3.50		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	775.51000	0.77551	770.52000	0.77052	775.510	775.510	3.50		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,492.90000	107.49290	107,513.10000	107.51310	107,492.900	107,492.900	3.64		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	3.64		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,017.78000	1.01778	1,030.10000	1.03010	1,017.780	1,017.780	3.45		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,252.56000	1.25256	1,244.68000	1.24468	1,252.560	1,252.560	3.45		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,565.25000	1.56525	1,580.28000	1.58028	1,565.250	1,565.250	3.50		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	802.26000	0.80226	797.09000	0.79709	802.260	802.260	3.50		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,587.22000	1.58722	1,602.34000	1.60234	1,587.220	1,587.220	3.50		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	788.80000	0.78880	783.72000	0.78372	788.800	788.800	3.50		0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.80558		111.20369	5.79962	111.22366		3.24		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	1,986.72000	1.98672	2,001.70000	2.00170	1,986.720	1,986.720	3.31		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	807.43000	0.80743	802.44000	0.80244	807.430	807.430	3.31		0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,559.72000	1.55972	1,573.19000	1.57319	1,559.720	1,559.720	3.27		0.00	0	16.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	5.95	Put	1,077.26000		1.07726	1,070.76000	1.07076	1,077.260	3.27	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1,943.52000		1.94352	1,958.37000	1.95837	1,943.520	3.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	830.36000		0.83036	825.24000	0.82524	830.360	3.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	1,965.06000		1.96506	1,979.98000	1.97998	1,965.060	3.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	818.83000		0.81883	813.78000	0.81378	818.830	3.30	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			5.94302		112.71226	5.94853	112.68472		4.86	0.00	0	5,663.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,752.30000		1.75230	1,731.68000	1.73168	1,752.300	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	34.80000		0.03480	41.72000	0.04172	34.800	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,798.12000		1.79812	1,777.05000	1.77705	1,798.120	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	31.61000		0.03161	38.08000	0.03808	31.610	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,844.16000		1.84416	1,822.67000	1.82267	1,844.160	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	28.67000		0.02867	34.72000	0.03472	28.670	4.93	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.98178		110.15462	5.98760	110.12675		4.99	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,271.12000		101.27112	101,243.25000	101.24325	101,271.120	5.22	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.01919		111.73589	6.02526	111.70818		4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,646.01000		4.64601	4,624.18000	4.62418	4,646.010	4.87	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	278.36000		0.27836	284.24000	0.28424	278.360	4.87	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,239.88000		2.23988	2,226.03000	2.22603	2,239.880	4.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,011.96000		1.01196	1,025.82000	1.02582	1,011.960	4.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,268.72000		2.26872	2,254.74000	2.25474	2,268.720	4.67	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	995.78000		0.99578	1,009.51000	1.00951	995.780	4.67	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,297.74000		2.29774	2,283.63000	2.28363	2,297.740	4.67	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	979.80000		0.97980	993.40000	0.99340	979.800	4.67	0.00	0	0.00
R204	On 06/02/2014	Bond Future			6.05435		109.21353	6.06090	109.18499		4.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.40	Call	2,704.42000		2.70442	2,689.36000	2.68936	2,704.420	4.78	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,211.02000		1.21102	1,224.50000	1.22450	1,211.020	4.78	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,732.03000		2.73203	2,716.87000	2.71687	2,732.030	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,195.80000		1.19580	1,209.18000	1.20918	1,195.800	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,676.93000		2.67693	2,661.98000	2.66198	2,676.930	4.78	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,226.38000		1.22638	1,239.97000	1.23997	1,226.380	4.78	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			5.28300		103.79322	5.28347	103.79290		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	1,301.97000		1.30197	1,302.29000	1.30229	1,301.970	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	1,295.02000		1.29502	1,295.34000	1.29534	1,295.020	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	1,288.07000		1.28807	1,288.39000	1.28839	1,288.070	0.38	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.25826		101.38389	5.25894	101.38360		0.31	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,385.78000		30.38578	30,385.49000	30.38549	30,385.780	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			5.05034		102.83931	5.04911	102.83953		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	4.04000		0.00404	4.09000	0.00409	4.040	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	140.13000		0.14013	139.96000	0.13996	140.130	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	4.19000		0.00419	4.25000	0.00425	4.190	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	138.48000		0.13848	138.32000	0.13832	138.480	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	4.36000		0.00436	4.42000	0.00442	4.360	0.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.31	Put	136.86000		0.13686	136.70000	0.13670	136.860	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			6.11879		108.36532	6.12433	108.33415		5.82	0.00	0	7,812.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,844.75000		1.84475	1,823.53000	1.82353	1,844.750	5.94	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	56.18000		0.05618	66.13000	0.06613	56.180	5.94	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,895.09000		1.89509	1,873.30000	1.87330	1,895.090	5.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	51.43000		0.05143	60.81000	0.06081	51.430	5.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,945.73000		1.94573	1,923.39000	1.92339	1,945.730	5.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	47.02000		0.04702	55.85000	0.05585	47.020	5.95	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.16181		106.14099	6.16762	106.10944		6.11	0.00	0	113.00
R207	On 01/08/2013	Bond Future	106.18	Call	98,569.80000		98.56980	98,538.25000	98.53825	98,569.800	6.38	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	6.38	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.20109		107.66466	6.20710	107.63324		5.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,413.33000		3.41333	3,395.07000	3.39507	3,413.330	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	894.01000		0.89401	907.17000	0.90717	894.010	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,449.50000		3.44950	3,431.11000	3.43111	3,449.500	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	879.42000		0.87942	892.45000	0.89245	879.420	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,485.82000		3.48582	3,467.30000	3.46730	3,485.820	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	865.02000		0.86502	877.92000	0.87792	865.020	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.23892		105.47867	6.24535	105.44629		5.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,447.64000		3.44764	3,430.01000	3.43001	3,447.640	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,352.34000		1.35234	1,367.09000	1.36709	1,352.340	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,382.69000		3.38269	3,365.28000	3.36528	3,382.690	5.98	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,385.75000		1.38575	1,400.72000	1.40072	1,385.750	5.98	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,415.10000		3.41510	3,397.58000	3.39758	3,415.100	5.98	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,368.96000		1.36896	1,383.82000	1.38382	1,368.960	5.98	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.22282		103.92478	6.23334	103.85863		6.86		0.00	0	14,192.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,609.56000		2.60956	2,551.02000	2.55102	2,609.560	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	26.05000		0.02605	33.66000	0.03366	26.050	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,668.04000		2.66804	2,608.96000	2.60896	2,668.040	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	23.58000		0.02358	30.65000	0.03065	23.580	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,726.67000		2.72667	2,667.08000	2.66708	2,726.670	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	21.32000		0.02132	27.88000	0.02788	21.320	6.99		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.26224		105.27894	6.27320	105.21195		7.20		0.00	0	3,000.00
R208	On 01/08/2013	Bond Future	101.40	Call	96,234.47000		96.23447	96,167.48000	96.16748	96,234.470	7.51		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	7.51		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.30307		103.39392	6.31445	103.32652		7.15		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,119.11000		7.11911	7,061.91000	7.06191	7,119.110	7.57		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	318.46000		0.31846	328.66000	0.32866	318.460	7.57		0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,945.16000		3.94516	3,902.82000	3.90282	3,945.160	7.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	1,109.25000		1.10925	1,134.31000	1.13431	1,109.250	7.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,985.40000		3.98540	3,942.81000	3.94281	3,985.400	7.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,092.26000		1.09226	1,117.07000	1.11707	1,092.260	7.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,025.81000		4.02581	3,982.96000	3.98296	4,025.810	7.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,075.49000		1.07549	1,100.04000	1.10004	1,075.490	7.38		0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.34143		104.78975	6.35340	104.72098		6.91		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	3,964.07000		3.96407	3,923.82000	3.92382	3,964.070	7.11		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,648.30000		1.64830	1,676.82000	1.67682	1,648.300	7.11		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,000.44000		4.00044	3,959.97000	3.95997	4,000.440	7.11		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,628.80000		1.62880	1,657.10000	1.65710	1,628.800	7.11		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	3,927.85000		3.92785	3,887.82000	3.88782	3,927.850	7.11		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
R208	On 06/02/2014	Bond Future	6.74	Put	1,667.99000		1.66799	1,696.73000	1.69673	1,667.990	7.11		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			7.87147		83.53888	7.89724	83.30382		15.25		0.00	0	10,551.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,688.26000		1.68826	1,567.78000	1.56778	1,688.260	15.39		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	615.49000		0.61549	730.07000	0.73007	615.490	15.39		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,747.37000		1.74737	1,623.64000	1.62364	1,747.370	15.40		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	585.07000		0.58507	696.40000	0.69640	585.070	15.40		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,807.42000		1.80742	1,680.44000	1.68044	1,807.420	15.41		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	555.74000		0.55574	663.82000	0.66382	555.740	15.41		0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.92996		84.62745	7.95639	84.38942		16.42		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	74,678.34000		74.67834	74,440.31000	74.44031	74,678.340	16.98		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	16.98		0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.99264		82.69762	8.01978	82.45652		16.98		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,506.51000		12.50651	12,297.20000	12.29720	12,506.510	17.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	609.04000		0.60904	640.83000	0.64083	609.040	17.75		0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,311.93000		8.31193	8,138.20000	8.13820	8,311.930	17.58		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,657.86000		1.65786	1,725.23000	1.72523	1,657.860	17.58		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,369.47000		8.36947	8,195.13000	8.19513	8,369.470	17.59		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,637.32000		1.63732	1,704.08000	1.70408	1,637.320	17.59		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,427.11000		8.42711	8,252.16000	8.25216	8,427.110	17.60		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,617.00000		1.61700	1,683.15000	1.68315	1,617.000	17.60		0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.05148		83.81405	8.07938	83.56931		16.81		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	7,431.74000		7.43174	7,279.39000	7.27939	7,431.740	17.23		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.55	Put	3,222.52000		3.22252	3,314.91000	3.31491	3,222.520	17.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	7,482.40000		7.48240	7,329.46000	7.32946	7,482.400	17.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,192.19000		3.19219	3,283.99000	3.28399	3,192.190	17.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	7,381.18000		7.38118	7,229.43000	7.22943	7,381.180	17.22	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	3,253.09000		3.25309	3,346.08000	3.34608	3,253.090	17.22	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			169.96603		169.96603	170.39801	170.39801			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	8,826.03000		8.82603	9,258.01000	9.25801	8,826.030		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	8,816.03000		8.81603	9,248.01000	9.24801	8,816.030		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	8,806.03000		8.80603	9,238.01000	9.23801	8,806.030		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			130.01123		130.01123	129.87721	129.87721			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	4,321.23000		4.32123	4,187.21000	4.18721	4,321.230		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	4,311.23000		4.31123	4,177.21000	4.17721	4,311.230		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	4,301.23000		4.30123	4,167.21000	4.16721	4,301.230		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			138.40672		138.40672	138.52037	138.52037				0.00	0	21,870.00
R212	On 02/05/2013	Bond Future	131.09	Call	7,316.72000		7.31672	7,430.37000	7.43037	7,316.720			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	7,306.72000		7.30672	7,420.37000	7.42037	7,306.720			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	7,296.72000		7.29672	7,410.37000	7.41037	7,296.720			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			7.62151		95.27479	7.60706	95.40849		12.59		0.00	0	8,299.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,297.49000		2.29749	2,425.92000	2.42592	2,297.490		12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	308.73000		0.30873	303.46000	0.30346	308.730		12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,368.20000		2.36820	2,497.31000	2.49731	2,368.200		12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	289.87000		0.28987	285.28000	0.28528	289.870		12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,439.72000		2.43972	2,569.47000	2.56947	2,439.720		12.78	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	271.94000		0.27194	267.99000	0.26799	271.940		12.78	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.68024		96.51625	7.66539	96.65167		13.63		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	85,901.23000		85.90123	86,036.65000	86.03665	85,901.230		14.13	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000		14.13	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.74455		94.36441	7.72920	94.50221		14.26		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,577.17000		8.57717	8,692.18000	8.69218	8,577.170		14.84	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,417.42000		1.41742	1,394.63000	1.39463	1,417.420		14.84	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,638.11000		8.63811	8,753.40000	8.75340	8,638.110		14.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,398.50000		1.39850	1,375.99000	1.37599	1,398.500		14.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,699.15000		8.69915	8,814.71000	8.81471	8,699.150		14.86	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,379.80000		1.37980	1,357.56000	1.35756	1,379.800		14.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.80608		95.63836	7.79033	95.77764		14.20		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 06/02/2014	Bond Future	8.31	Call	7,342.32000		7.34232	7,442.45000	7.44245	7,342.320	14.58	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	3,039.46000		3.03946	3,000.31000	3.00031	3,039.460	14.58	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	7,237.17000		7.23717	7,336.64000	7.33664	7,237.170	14.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	3,099.56000		3.09956	3,059.75000	3.05975	3,099.560	14.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	7,289.67000		7.28967	7,389.48000	7.38948	7,289.670	14.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	3,069.38000		3.06938	3,029.91000	3.02991	3,069.380	14.57	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			7.92104		85.31374	7.94678	85.06413		15.40	0.00	0	1,904.00
R214	On 02/05/2013	Bond Future	84.31	Call	76,534.12000		76.53412	76,284.51000	76.28451	76,534.120	16.00	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	16.00	0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.97729		86.42551	8.00370	86.17256		16.70	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	75,977.61000		75.97761	75,724.66000	75.72466	75,977.610	17.29	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	17.29	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.49010		1.49010	1.48190	1.48190		13.74	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,034.84280		0.10348	959.36440	0.09594	1,034.843	13.18	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	33.84280		0.00338	40.36440	0.00404	33.843	13.18	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	945.77980		0.09458	871.92170	0.08719	945.780	13.16	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	44.77980		0.00448	52.92170	0.00529	44.780	13.16	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	859.41140		0.08594	787.44710	0.07874	859.411	13.14	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	58.41140		0.00584	68.44710	0.00684	58.411	13.14	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.50230		1.50230	1.49430	1.49430		14.33	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	612.80570		0.06128	567.44040	0.05674	612.806	14.21	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	489.80570		0.04898	524.44040	0.05244	489.806	14.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	567.17490	0.05672	524.05550	0.05241	567.175	14.33		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	544.17490	0.05442	581.05550	0.05811	544.175	14.33		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	526.07940	0.05261	485.33340	0.04853	526.079	14.50		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	603.07940	0.06031	642.33340	0.06423	603.079	14.50		0.00	0	0.00
Total for Derivatives :											751,608,557.30	218,852	2 062 677.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.34272	0.00000	100.32713					0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.05137	6.22000	111.05252	6.21000				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.50235	0.00000	100.48438					0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			110.25940	7.25500	110.21293	7.26000			12,790,090,400,000.00		116,000,000	58,000,000.00
AB010	On 21/11/2022	Spot Bond			101.09919	0.00000	101.07986					0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			101.11470	0.00000	101.09510					0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	47.13626	8.00000	47.12605				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			104.75583	7.99000	104.71077	7.99500				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			103.60637	6.37000	103.60708	6.36000			2,900,978,360.00		28,000	11,642,000.00
AB07	On 07/03/2014	Spot Bond			103.07110	6.37000	103.04922	6.37500				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			101.46022	0.00000	101.44037					0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			114.59735	7.41000	114.59255	7.40500			2,750,336,400,000.00		24,000,000	17,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.48485	0.00000	100.46751					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12		On 20/09/2014	Spot Bond		133.67621	0.60000	133.60555	0.63000		0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond		281.14145	1.26000	281.34197	1.25000		0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond		100.99281	0.00000	100.97400			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond		101.01139	0.00000	100.99577			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond		101.23785	0.00000	101.22074			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond		100.58065	0.00000	100.56254			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond		100.60671	0.00000	100.58778			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond		100.62398	0.00000	100.60451			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond		109.66154	6.63000	109.66076	6.62000		0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond		103.16999	0.00000	103.15020			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond		103.95071	6.97000	103.92443	6.97500		1,975,063,490.00	19,000	19,000.00
ABL11B		On 29/09/2014	Spot Bond		101.55423	0.00000	101.53527			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond		101.21915	0.00000	101.19892			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond		100.16734	0.00000	100.14627			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond		100.19614	0.00000	100.17642			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond		100.21326	0.00000	100.19181			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond		100.48993	0.00000	100.47030			0.00	0	500,000.00
ABL8A		On 19/09/2013	Spot Bond		103.85744	6.07000	103.83846	6.07500		830,859,520.00	8,000	901,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond	101.57325	0.00000	101.55656					0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.87869	0.00000	100.86348					0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	131.74223	4.35000	131.67478	4.38000				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	123.72919	1.98000	123.73272	1.97000				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	115.98313	1.85000	115.85239	1.88000				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	103.07654	2.75000	102.92130	2.78000				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	119.81509	9.71000	119.79869	9.70500				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	100.12431	0.00000	100.05179					0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.42568	0.00000	100.40060					0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.44946	0.00000	100.42303					0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.60883	0.00000	100.58107					0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	112.83691	3.15000	112.63484	3.18000				0.00	0	1,000,000.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	28.39080	100.00000	28.32202				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	169.79740	1.00000	169.89829	0.99000				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	149.83871	2.76000	149.72051	2.79000				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	177.22362	1.03000	177.35754	1.02000				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	176.10526	1.56000	176.08022	1.56000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	73.31831	6.70625	73.32174	6.70125			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	73.31831	6.70625	73.32174	6.70125			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.91895	84.61000	13.89559			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	90.40000	0.00000	90.67000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.53496	0.00000	100.51588				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	92.15000	0.00000	92.67000				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	36.55005	100.00000	36.48070			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	91.04000	0.00000	91.52000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	91.78000	0.00000	92.38000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	87.28000	0.00000	87.54000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	87.23000	0.00000	87.52000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.23941	0.00000	100.22227				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	100.06977	0.00000	100.01030				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	87.19000	0.00000	87.54000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	111.60608	6.51000	111.57659	6.51500			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	101.81000	0.00000	102.11000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	91.58000	0.00000	92.19000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	92.93000	0.00000	93.45000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	92.13000	0.00000	92.61000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.39385	0.00000	100.37666				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	117.44494	6.16000	117.44991	6.15000			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	100.80000	0.00000	102.40000				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	100.01472	0.00000	100.03574				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	89.56000	0.00000	89.88000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	88.79000	0.00000	89.12000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	106.84579	1.73500	106.83003	1.73500			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	154.49301	1.94000	154.85516	1.92000			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	202.63710	2.16000	202.60491	2.16000			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	0.00000	95.40000				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	104.30000	0.00000	105.89000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	89.55000	0.00000	89.99000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	98.72421	8.09500	98.60387	8.11000			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	96.78000	0.00000	98.50000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	93.76000	0.00000	93.86000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond	93.61000	0.00000	95.34000					0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	112.62503	7.01000	112.62590	7.00500				1,576,750,420.00	14,000	3,716,000.00
ABS5	On 01/05/2015	Spot Bond	107.88314	6.17000	107.88438	6.16000				1,834,013,380.00	17,000	3,211,000.00
ABS6	On 01/06/2020	Spot Bond	106.31446	7.61000	106.26500	7.61500				1,807,345,820.00	17,000	2,712,000.00
ABS7	On 11/09/2026	Spot Bond	101.46351	8.73000	101.40076	8.73500			3,043,905,300,000.00		30,000,000	30,000,000.00
ABS9	On 17/03/2016	Spot Bond	108.08342	6.59000	108.09169	6.58000				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	127.56557	0.60000	127.50803	0.63000				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	122.86558	4.00000	122.83996				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	285.95292	1.06000	286.15928	1.05000				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	127.15824	0.16001	127.00763	-0.13000				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	132.71672	0.95000	132.80442	0.94000				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	100.68432	0.00000	100.66071					0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.58104	0.00000	100.56169					0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.67688	100.00000	23.61889				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	101.11229	0.00000	101.08989					0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.95575	0.00000	99.94083					0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	101.11229	0.00000	101.08989					0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.43512	0.00000	101.41946					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027	On 20/05/2013	Spot Bond	105.68422	8.81000	105.65983	8.80000			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	107.88106	10.32000	107.87333	10.31000			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.44218	0.00000	101.41722				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.49043	100.00000	1.48588			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.48159	0.00000	101.45594				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	102.04042	0.00000	102.00497				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.54526	0.00000	100.52711				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	8.88368	100.00000	8.85656			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.54039	0.00000	100.52240				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.40275	0.00000	101.37848				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	56.27157	11.00000	56.25548	11.00000			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	5.68555	100.00000	5.66820			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	101.07975	0.00000	101.06043				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.33447	0.00000	100.31480				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
ACL075	On 20/09/2013	Spot Bond	100.60533	0.00000	100.58516				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond	100.63519	0.00000	100.61402					0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.70237	0.00000	100.67894					0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.60521	0.00000	100.58504					0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.62547	0.00000	100.60462					0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.63438	0.00000	100.61323					0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.62579	0.00000	101.60461					0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.62579	0.00000	101.60461					0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.63616	0.00000	101.61484					0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.58902	0.00000	100.56939					0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.63616	0.00000	101.61484					0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.61542	0.00000	101.59437					0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	81.80689	0.00000	81.78823					0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.57761	0.00000	100.55837					0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.56883	0.00000	100.54988					0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.46463	0.00000	100.44524					0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.56883	0.00000	100.54988					0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.61335	0.00000	100.59291					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096		On 20/06/2020	Spot Bond		100.63340	0.00000	100.61228			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond		100.64151	0.00000	100.62011			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond		100.62532	0.00000	100.60447			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond		100.52822	0.00000	100.51063			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond		100.58902	0.00000	100.56940			0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond		100.12760	0.00000	100.10921			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond		111.61487	7.90000	111.56373	7.90500		0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond		100.54047	0.00000	100.52248			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond		103.27736	7.24000	103.25707	7.24000		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond		101.44262	0.00000	101.42414			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond		99.86512	0.00000	99.84558			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond		100.66880	0.00000	100.64925			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		99.82004	0.00000	99.80164			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond		100.00000	4.92262	100.00000	4.91166		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond		100.00000	5.12025	100.00000	5.10898		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond		74.92618	0.00000	74.90612			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond		137.12105	0.00000	136.28755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128		On 20/09/2021	Spot Bond	137.13234	0.00000	136.29836			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	100.60517	0.00000	100.58500			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	101.07538	0.00000	101.05743			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	101.07538	0.00000	101.05743			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	99.82004	0.00000	99.80164			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	100.95019	0.00000	100.93185			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	100.58489	0.00000	100.56540			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	100.58002	0.00000	100.56070			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.81684	0.00000	101.79704			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.89330	0.00000	100.87384			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.81649	0.00000	101.79671			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	101.60760	0.00000	101.58670			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	102.43508	0.00000	102.41468			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.71048	0.00000	100.69117			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	101.10942	0.00000	101.08851			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	100.45295	0.00000	100.43354			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.60762	0.00000	100.58736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146		On 30/11/2013	Spot Bond	101.95994	0.00000	101.91977			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.68374	0.00000	100.66675			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.50062	0.00000	100.48396			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.59479	0.00000	100.57498			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	101.17071	0.00000	101.15372			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.52989	0.00000	100.51225			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.51607	0.00000	100.49889			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.54289	0.00000	100.52482			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.59317	0.00000	100.57341			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.56476	0.00000	100.54596			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.53233	0.00000	100.51461			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.54127	0.00000	100.52325			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	100.81665	10.23000	100.78932	10.23000		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	100.55006	0.00000	100.53174			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	100.53639	0.00000	100.51854			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	100.75123	0.00000	100.72616			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	101.38714	0.00000	101.34029			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	100.50388	0.00000	100.48700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	111.51426	8.06500	111.46486	8.07000			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.59068	0.00000	100.57100				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	105.83360	1.75000	105.81798	1.75000			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.54046	0.00000	100.52247				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.54193	0.00000	100.52389				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.57460	0.00000	100.55534				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.59465	0.00000	100.57472				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.55453	0.00000	100.53595				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.54408	0.00000	100.52585				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.59065	0.00000	100.57084				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.57059	0.00000	100.55146				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.61469	0.00000	100.59408				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.57460	0.00000	100.55534				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.59866	0.00000	100.57859				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.58744	0.00000	100.56775				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.59065	0.00000	100.57084				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.56618	0.00000	100.54720				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond	100.60027	0.00000	100.58015				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.61068	0.00000	100.59021				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.48374	0.00000	100.46754				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.48858	0.00000	100.47222				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.52640	0.00000	100.50876				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.53846	0.00000	100.52042				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.61309	0.00000	100.59253				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.61309	0.00000	100.59253				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.65872	0.00000	100.63662				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.57862	0.00000	100.55922				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.65232	0.00000	100.63044				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.65472	0.00000	100.63276				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.65872	0.00000	100.63662				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	87.48647	0.00000	87.46917				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.62671	0.00000	100.60569				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.62671	0.00000	100.60569				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	102.51907	0.00000	101.92358				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	103.25419	0.00000	102.65425				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	100.53846	0.00000	100.52042				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.81760	0.00000	100.80296				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.80296	0.00000	100.78833				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.53284	0.00000	100.51498				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	101.64143	0.00000	101.62073			609,848,569,500.00		6,000,000	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.62114	0.00000	100.60635				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.08961	100.00000	4.07937			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.99536	0.00000	100.97754				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	101.11109	0.00000	101.09120				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.18816	0.00000	101.16689				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.01698	0.00000	99.99989				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.01894	0.00000	99.99983				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.02153	0.00000	99.99973				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	106.93010	7.28500	106.88475	7.29000			0.00	0	3,810,000.00
AIR02	On 30/04/2023	Spot Bond	129.43400	8.14000	129.36649	8.14500			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	40.53996	100.00000	40.44067			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	112.73380	6.42000	112.74233	6.41000		205,288,249,800.00		1,821,000	8,703,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.85471	100.00000	32.77335			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.41080	100.00000	11.38540			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	161.71396	2.19000	162.06794	2.17000			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57384	3.85000	125.51764	3.88000			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.11098	0.00000	100.09511				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	101.86473	66.25485	101.86473	0.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.39004	0.00000	100.37163				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	110.44786	7.53500	110.40217	7.54000			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	100.03289	0.00000	100.01649				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	100.03428	0.00000	100.01712				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	56.82818	100.00000	56.68901			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	101.34025	0.00000	101.32279				0.00	0	17,000,000.00
BAW2	On 02/10/2015	Spot Bond	111.46590	6.76000	111.46949	6.75000			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.36142	0.00000	100.34011				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.65797	0.00000	100.63916				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	101.47285	6.47500	101.45531	6.47500			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.32714	0.00000	100.30786				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	102.82041	6.95000	102.79429	6.95500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	109.70689	7.46000	109.70467	7.45500				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.34896	0.00000	101.33063					0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.50929	9.90813	104.45130	9.92767				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.46058	0.00000	100.43348					0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.32687	10.03967	102.28622	10.04982				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.27521	10.05572	102.23462	10.06575				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.46043	0.00000	100.43333					0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.26952	10.07074	102.22646	10.08180				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.88832	10.59594	104.84188	10.60029				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.47190	0.00000	100.44412					0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.47190	0.00000	100.44412					0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.47196	0.00000	100.44418					0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.75632	10.15813	101.69924	10.17767				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.55787	10.11945	102.49956	10.13971				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.32687	10.03967	102.28622	10.04982				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	103.01778	9.96868	102.96078	9.98667				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.64275	9.11616	102.60758	9.12180				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	100.44672	0.00000	100.42043					0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.43758	0.00000	100.41173					0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.43758	0.00000	100.41173					0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.41289	0.00000	100.38851					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	101.58564	9.96529	101.55537	9.96670				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.57263	11.09000	100.54240	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	100.75874	10.22500	100.74873	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	100.31133	0.00000	100.29297					0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.39490	0.00000	100.37158					0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.48001	12.22500	100.45469	12.22500				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	100.43085	0.00000	100.40540					0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	102.04112	10.10750	101.99990	10.10750				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.41738	0.00000	100.39273					0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	100.42860	0.00000	100.40329					0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.42860	0.00000	100.40329					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond	100.62073	0.00000	100.62073					0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.41199	0.00000	100.38766					0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.31133	0.00000	100.29297					0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.56441	12.90813	104.49869	12.92767				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	104.46211	14.04375	104.41586	14.04606				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	103.14467	12.89904	103.10590	12.90056				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.57353	0.00000	100.53961					0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.57353	0.00000	100.53961					0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.57353	0.00000	100.53961					0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.59566	0.00000	100.56043					0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.68735	100.00000	7.67277				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.58137	100.00000	19.53342				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.82125	100.00000	17.77761				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.00078	100.00000	10.97383				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.02190	100.00000	10.99521				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.30046	100.00000	13.26788				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.52462	100.00000	11.49640				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ01U	On 15/04/2014	Spot Bond	100.00000	53.30336	100.00000	53.20224			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	100.00000	49.02291	100.00000	48.86817		57,500,000,000,000.00	575,000,000	249,000,000.00	
BCP1	On 30/09/2014	Spot Bond	100.47208	0.00000	100.44430			0.00	0	0.00	
BCP2	On 30/09/2015	Spot Bond	100.48351	0.00000	100.45505			0.00	0	0.00	
BCP67U	On 24/04/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275		0.00	0	0.00	
BCP68U	On 15/05/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224		0.00	0	0.00	
BCP69U	On 07/06/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181		0.00	0	0.00	
BD0202	On 31/12/2018	Spot Bond	175.09029	0.97000	175.16012	0.96000		0.00	0	0.00	
BD0205	On 28/04/2028	Spot Bond	158.35305	7.06000	158.20816	7.06500		0.00	0	0.00	
BD0206	On 02/03/2028	Spot Bond	158.49092	7.06000	158.34688	7.06500		0.00	0	0.00	
BD0302	On 18/04/2028	Spot Bond	106.05902	7.44500	105.99126	7.45000		0.00	0	0.00	
BD310A	On 08/05/2014	Spot Bond	101.56638	0.00000	101.54367			0.00	0	0.00	
BD310B	On 03/07/2013	Spot Bond	100.33254	0.00000	100.31171			0.00	0	0.00	
BD310C	On 18/02/2014	Spot Bond	101.15048	0.00000	101.13127			0.00	0	0.00	
BD311A	On 08/02/2014	Spot Bond	100.97963	0.00000	100.96540			0.00	0	0.00	
BD311B	On 04/07/2013	Spot Bond	101.17567	0.00000	101.16126			0.00	0	0.00	
BD311C	On 31/10/2013	Spot Bond	101.31046	0.00000	101.29370			0.00	0	0.00	
BD311E	On 07/12/2023	Spot Bond	100.84366	0.00000	100.82410			0.00	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	100.55610	0.00000	100.53758				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	39.05452	100.00000	38.95672			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	84.02004	100.00000	83.83619			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	101.61841	6.83500	101.57902	6.84000		30,079,049,360,000.00	296,000,000	148,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	101.11930	0.00000	101.10284				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	99.94888	0.00000	99.93166				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	99.94767	0.00000	99.93005				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	99.94363	0.00000	99.92467				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	99.93960	0.00000	99.91929				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	99.92819	0.00000	99.90412				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.83796	100.00000	6.82102			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.35305	0.00000	101.33595				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.42862	0.00000	101.41055				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.46101	0.00000	101.44252				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.47180	0.00000	101.45318				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.60133	0.00000	101.58104				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.77398	0.00000	101.75147				0.00	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	4.27972	100.00000	4.26912			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.27972	100.00000	4.26912			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.60588	0.00000	100.58858				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.65806	0.00000	100.63925				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.67228	0.00000	100.65306				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	106.08444	7.23000	106.08127	7.22500			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.71492	0.00000	100.69448				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.79056	0.00000	100.76794				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.83017	100.00000	3.82089			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.83017	100.00000	3.82089			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	106.92927	6.19500	106.90485	6.20000		857,893,533,210.00	8,023,000	6,712,000.00	
BID04	On 23/11/2017	Spot Bond	100.92849	0.00000	100.91095				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	98.42878	0.00000	98.41382				0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	99.73340	0.00000	99.71937				0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	99.11834	0.00000	99.10412				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.87174	0.00000	100.85613				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.29670	100.00000	7.27843			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	101.04475	0.00000	101.02638				0.00	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	100.87483	0.00000	100.85917					0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.92584	0.00000	100.90927					0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	101.01851	0.00000	101.00029					0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.40361	0.00000	101.37847					0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	102.03456	0.00000	101.99854					0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.63420	0.00000	100.61607					0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.46544	0.00000	100.44763					0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.58912	0.00000	100.56949					0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	102.11561	0.00000	102.09970					0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.46270	100.00000	10.43708				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	114.97108	6.77000	114.94231	6.77500				919,768,640.00	8,000	3,207,000.00
CBL08	On 02/11/2016	Spot Bond	124.63334	8.11000	124.62279	8.10500				623,166,700.00	5,000	5,000.00
CBL09	On 29/01/2017	Spot Bond	99.72954	0.00000	102.20513					0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.44043	0.00000	101.42019					0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.98149	7.81000	111.97174	7.80500				2,127,648,310.00	19,000	8,205,000.00
CBL12	On 06/09/2018	Spot Bond	107.37777	9.84500	107.32843	9.85000				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	102.02356	0.00000	101.99708					0.00	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	108.68386	10.09500	108.63189	10.10000			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	101.46783	0.00000	101.44915				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	108.31852	8.16000	108.31213	8.15500		2,383,007,440.00		22,000	1,919,000.00
CBL17	On 23/08/2019	Spot Bond	101.38820	0.00000	101.36189				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	104.03685	10.53500	103.98424	10.54000			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	101.39750	0.00000	101.37856				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.94834	0.00000	100.92196				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	128.32534	8.89000	128.25626	8.89500			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	124.67878	8.69000	124.60948	8.69500		249,357,560,000.00		2,000,000	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	122.93004	8.24000	122.86005	8.24500		6,638,222,160,000.00		54,000,000	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	101.19867	0.00000	101.17007				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.89587	10.36000	104.87984	10.35500			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	101.44084	0.00000	101.41785				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	99.89640	0.00000	99.86169				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	99.88049	0.00000	99.84051				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	101.01220	0.00000	100.98922				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	101.09208	0.00000	101.06074				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.58510	0.00000	100.56561				0.00	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	100.58510	0.00000	100.56561					0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.58510	0.00000	100.56561					0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	101.10592	0.00000	101.08365					0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.58916	0.00000	100.56954					0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.54856	0.00000	100.53029					0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.51605	0.00000	100.49887					0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	101.19666	0.00000	101.18208					0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.98382	0.00000	101.94937					0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.33451	0.00000	100.31484					0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.96181	0.00000	101.92775					0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.54851	0.00000	100.53025					0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.52008	0.00000	100.50277					0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	102.07814	0.00000	102.04203					0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	101.08003	0.00000	101.06070					0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	101.02971	0.00000	101.01129					0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.22744	0.00000	101.20271					0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.59728	0.00000	100.57738					0.00	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	100.56886	0.00000	100.54992				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.57693	0.00000	100.55771				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	102.79975	9.88000	102.77723	9.87000			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	100.00000	9.64000	99.97358	9.64500			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	101.86382	7.46000	101.84784	7.45000			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.47375	0.00000	101.44823				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.75136	0.00000	100.72629				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.19689	0.00000	101.17509				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.19689	0.00000	101.17509				0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	100.00000	0.00000	99.98149				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.34443	0.00000	101.32293				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	21.79538	100.00000	21.74258			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.61847	100.00000	21.56609			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	49.92195	100.00000	49.79694			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	49.92195	100.00000	49.79694			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	49.92195	100.00000	49.79694			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	49.92195	100.00000	49.79694			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	49.92195	100.00000	49.79694			0.00	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	49.92195	100.00000	49.79694			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.60523	0.00000	100.58507				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	49.92195	100.00000	49.79694			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	55.97980	100.00000	55.84269			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.56058	0.00000	100.54191				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	100.87561	0.00000	100.85054				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.98620	10.11000	102.95814	10.11000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.87561	0.00000	100.85054				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.20410	0.00000	100.18547				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	101.31724	0.00000	101.27937				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	101.31415	0.00000	101.27012				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	109.47554	2.76000	109.45633	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	100.31511	0.00000	101.04023				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	109.38161	3.14000	109.36128	3.14000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	101.10448	8.25000	101.08226	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	101.48550	0.00000	101.44275				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.87561	0.00000	100.85054				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.87561	0.00000	100.85054				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	109.00793	3.10000	108.98792	3.10000			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	108.93227	2.40000	108.91433	2.40000			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.87517	0.00000	100.84593				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.68080	0.00000	100.65810				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.82467	0.00000	100.79713				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	100.12184	0.00000	100.10427				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	100.12354	0.00000	100.10572				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.99848	7.22000	104.00950	7.21000			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	100.14473	0.00000	100.12648				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	100.14258	0.00000	100.12461				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.94270	0.00000	99.92362				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.94567	0.00000	99.92738				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	104.16222	7.27000	104.17303	7.26000			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	104.16222	7.27000	104.17303	7.26000		2,083,244,400,000.00	20,000,000	10,000,000.00	
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	107.38603	7.32000	107.39715	7.31000				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.62145	0.00000	100.60073					0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.69108	0.00000	100.66803					0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.58770	0.00000	100.57144					0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.59161	0.00000	100.57524					0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	100.03277	0.00000	100.01635					0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	100.03277	0.00000	100.01635					0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	47.15891	100.17539	47.04448				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	100.00000	0.00000	99.97961					0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	100.00000	0.00000	99.97961					0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.94639	0.00000	100.91927					0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.15620	0.00000	101.13768					0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.63088	0.00000	100.60986					0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.95432	0.00000	100.93628					0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	101.02203	0.00000	101.00269					0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.37247	9.35000	101.34688	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	101.37247	9.35000	101.34688	9.35000			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.95388	0.00000	100.93581				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.95676	0.00000	100.93864				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	101.62618	0.00000	101.59530				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.63451	0.00000	100.61693				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.59316	0.00000	101.56292				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.42722	0.00000	100.40941				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.42722	0.00000	100.40941				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.42722	0.00000	100.40941				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.42722	0.00000	100.40941				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.42722	0.00000	100.40941			200,854,438,572.00	2,000,000	2,000,000.00	
CLN255	On 26/03/2015	Spot Bond	100.43891	0.00000	100.42061				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.45824	0.00000	100.43913				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.45824	0.00000	100.43913				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.45824	0.00000	100.43913			401,832,953,384.00	4,000,000	4,000,000.00	
CLN259	On 26/03/2017	Spot Bond	100.45824	0.00000	100.43913				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.45824	0.00000	100.43913				0.00	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	100.46148	0.00000	100.44223					0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	108.95587	7.86500	108.90846	7.87000				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.73181	0.00000	100.70739					0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	101.03197	0.00000	101.01442					0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.53164	0.00000	100.51494					0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.53164	0.00000	100.51494					0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.48741	0.00000	101.46793					0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.71461	0.00000	100.69077					0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.50307	0.00000	101.47411					0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.83578	0.00000	100.80786					0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.56658	0.00000	100.54759					0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.56256	0.00000	100.54371					0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.57689	0.00000	100.55767					0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	101.01898	0.00000	101.00075					0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.17067	0.00000	101.14851					0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	101.17014	0.00000	101.14795					0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.57527	0.00000	100.55610					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	100.78235	0.00000	100.75607				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.82623	0.00000	100.80708				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.50470	0.00000	100.48670				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.40804	0.00000	100.39028				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.54650	0.00000	100.52819				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.63872	0.00000	100.61729				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.63872	0.00000	100.61729				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.63872	0.00000	100.61729				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.63872	0.00000	100.61729				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.27584	0.00000	101.25646				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.95662	0.00000	100.93738				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.52309	0.00000	100.50119				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.52309	0.00000	100.50119				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.51670	0.00000	100.49507				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.36561	0.00000	100.34403				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.51670	0.00000	100.49507				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.36787	0.00000	100.34615				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.65632	0.00000	100.63430				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond	100.36561	0.00000	100.34403					0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.36561	0.00000	100.34403					0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.36787	0.00000	100.34615					0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.74691	100.00000	5.73298				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	104.87310	0.00000	106.86951					0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.64672	0.00000	100.62503					0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	104.87546	0.00000	107.62975					0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	104.46891	0.00000	106.33159					0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	104.78940	0.00000	107.13774					0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	66.66667	100.00000	0.00000				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	66.66667	100.00000	0.00000				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
CLN313	On 14/11/2022	Spot Bond	101.03913	0.00000	101.01754					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN314		On 14/11/2022	Spot Bond		104.10016	9.37500	103.93828	9.39000		0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond		101.86287	9.89500	101.74206	9.91000		0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond		100.34981	0.00000	100.32916			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond		100.66831	0.00000	100.64589			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond		100.79177	0.00000	100.77077			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond		99.90250	0.00000	99.88302			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond		100.80145	0.00000	100.77961			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond		103.37677	8.80500	103.28403	8.80500		0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond		100.42431	0.00000	100.40495			0.00	0	20,000,000.00
CLN323		On 24/07/2017	Spot Bond		100.13561	0.00000	100.11621			0.00	0	0.00
CLN39		On 07/02/2016	Spot Bond		100.00000	22.78329	100.00000	22.73231		0.00	0	0.00
CLN40		On 07/02/2016	Spot Bond		100.00000	22.78329	100.00000	22.73231		0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond		36.20055	7.01000	36.19383	7.01000		0.00	0	0.00
CLN52		On 30/04/2013	Spot Bond		101.30130	0.00000	101.28488			0.00	0	0.00
CLN54		On 30/04/2013	Spot Bond		101.30130	0.00000	101.28488			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond		164.14885	0.00000	164.11621			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	0.00058	100.00000	100.00000	0.00058			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00058	100.00000	100.00000	0.00058			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	100.00000	6.76000	99.98151	99.98151	6.75000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	132.72858	7.44500	132.65706	132.65706	7.45000			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	158.35305	7.06000	158.20816	158.20816	7.06500			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	158.49092	7.06000	158.34688	158.34688	7.06500			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	82.50089	0.00000	82.48174	82.48174				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	82.35127	0.00000	82.33196	82.33196				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.18358	0.00000	100.16305	100.16305				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.18358	0.00000	100.16305	100.16305				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.62952	0.00000	100.60854	100.60854				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.58415	0.00000	100.56469	100.56469				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.59311	0.00000	100.57335	100.57335				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.18128	0.00000	100.16110	100.16110				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.59065	0.00000	100.57084	100.57084				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	99.90250	0.00000	99.88302	99.88302				0.00	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	100.53122	0.00000	100.51343				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	108.95184	7.82000	108.94935	7.81000			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	99.88544	5.98000	99.86932	5.97000			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	108.31540	7.80000	108.31410	7.79500			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	128.05414	8.66500	127.94737	8.67500			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	112.37577	7.22000	112.37884	7.21000			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	115.50651	8.21500	115.41845	8.22500			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	103.18508	8.68500	103.06070	8.70000			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	103.62148	9.79000	103.55468	9.79500			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.91618	0.00000	100.89778				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.93662	0.00000	100.91780				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.89688	0.00000	100.87843				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.37179	0.00000	101.35391				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	101.14085	0.00000	101.12641				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.76857	0.00000	100.75407				0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.61389	0.00000	100.59927				0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.46211	0.00000	100.44721				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	99.84557	0.00000	99.82972				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond	101.49636	6.76000	101.50110	6.75500				0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	101.27323	0.00000	101.25876					0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.42213	0.00000	100.39568					0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.44354	0.00000	100.41575					0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.39264	0.00000	100.36801					0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	102.78793	6.22000	102.77435	6.21000				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	130.59652	6.02000	130.60808	6.01000				0.00	0	32,531,382.00
DV22	On 07/02/2020	Spot Bond	115.72963	6.86000	115.67895	6.86500			10,423,767,774,100.00	90,070,000	146,440,000.00	
DV23	On 27/02/2023	Spot Bond	119.63218	7.36500	119.49231	7.38000			16,751,017,475,780.00	140,021,000	102,037,000.00	
E170	On 01/08/2020	Spot Bond	143.18364	6.47000	143.12267	6.47500			5,154,611,040,000.00	36,000,000	21,000,000.00	
EDC01	On 04/04/2016	Spot Bond	105.57756	0.00000	105.54956					0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	101.19307	0.00000	101.16871					0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.29366	0.00000	101.26725					0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.36063	0.00000	101.33284					0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.42752	0.00000	101.39837					0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	130.03074	0.30000	130.01883	-0.30000				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	123.29304	1.37000	123.58676	1.35000				0.00	0	15,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	110.02503	1.44000	110.32235	1.42000			0.00	0	5,000,000.00
EMM01	On 28/07/2020	Spot Bond	115.87063	8.06500	115.78645	8.07500			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	116.65569	8.02500	116.56742	8.03500			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	113.02137	8.84000	112.95759	8.84500			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	101.04948	0.00000	101.03167				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	101.12945	0.00000	101.11332				0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.86975	0.00000	100.85526				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	36.01898	100.00000	35.93172			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	59.06578	100.00000	58.91787			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	98.38275	100.00000	100.78268			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	95.87131	100.00000	95.62674			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	127.74081	3.00000	127.71756	3.00000			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.10122	10.18000	109.09132	10.17000			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.49228	0.00000	106.46966				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.79327	0.00000	101.77213				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	100.21009	0.00000	100.18896				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	101.03031	8.45500	100.98739	8.46000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A8	On 17/11/2014	Spot Bond	101.24723	0.00000	101.22642					0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.14099	0.00000	101.12197					0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	101.11422	0.00000	101.09528					0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.27174	0.00000	101.25052					0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	101.23614	0.00000	101.21513					0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	101.01012	0.00000	100.99330					0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	101.05105	0.00000	101.03354					0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	101.08381	0.00000	101.06575					0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	101.01503	0.00000	100.99813					0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	101.02471	0.00000	101.00729					0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	101.07354	0.00000	101.05528					0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.65628	5.64000	105.66275	5.63000			1,267,875,360,000.00	12,000,000	6,000,000.00	
ES18	On 20/04/2018	Spot Bond	112.85488	6.21500	112.81304	6.22000			101,593,768,654,080.00	900,216,000	258,245,000.00	
ES23	On 25/01/2023	Spot Bond	124.06688	6.90000	123.92379	6.91500			6,859,905,928,960.00	55,292,000	246,040,000.00	
ES26	On 02/04/2026	Spot Bond	102.18995	7.62500	102.12785	7.63000			3,399,859,636,500.00	33,270,000	94,100,000.00	
ES33	On 15/09/2033	Spot Bond	91.76052	8.42500	91.51523	8.45000			79,528,567,402,440.00	866,697,000	905,137,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.97893	0.00000	100.96042					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB02	On 17/04/2016	Spot Bond	100.00000	15.84540	100.00000	100.00000			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.32776	0.00000	100.31208				0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.53605	0.00000	100.52116				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.38292	100.00000	12.35192			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.05023	100.00000	12.02006			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.18130	0.00000	101.16208				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.22424	0.00000	101.20432				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.36158	0.00000	101.33946				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.43881	0.00000	101.41545				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	104.46263	6.27000	104.45874	6.26000		1,253,551,560.00	12,000	14,020,000.00	
FRB05	On 21/12/2018	Spot Bond	105.30136	7.93500	105.25600	7.94000		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	100.62815	0.00000	100.61213				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.62809	0.00000	100.61208				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.63232	0.00000	101.61312				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	102.20789	0.00000	102.18627				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	113.58862	9.73500	113.53622	9.74000		0.00	0	0.00	
FRBC22	On 21/12/2018	Spot Bond	98.86351	0.00000	98.84085				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	65.71994	100.00000	65.56634		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On 07/07/2013	Spot Bond	102.05791	0.00000	102.05791					0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	131.67777	1.05000	131.76433	1.04000				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	284.98273	1.10000	285.18792	1.09000				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	154.87869	1.92000	155.24198	1.90000				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	206.06273	2.05000	206.03062	2.05000				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	116.79124	6.43000	116.79531	6.42000				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.88667	100.00000	26.82748				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.88667	100.00000	26.82748				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	54.31567	8.16100	54.30222	8.16200				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	34.22879	9.50700	34.22122	9.50700				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	32.99507	9.74000	32.98728	9.74000				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	84.78239	100.00000	84.59014				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.70034	0.00000	103.67213					0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.56694	0.00000	101.54740					0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.56444	0.00000	101.53475					0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	101.00565	0.00000	100.97203					0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.62574	0.00000	100.60489					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105		On 24/02/2017	Spot Bond	101.51848	0.00000	101.48966			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	101.51848	0.00000	101.48966			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	101.16062	0.00000	101.13496			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	101.49118	0.00000	101.46289			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	100.71056	0.00000	100.68686			0.00	0	0.00
FRC11		On 26/05/2013	Spot Bond	100.93037	0.00000	100.91241			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	100.91621	0.00000	100.88996			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	100.60528	0.00000	100.58511			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	100.67172	0.00000	100.64932			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	100.77042	0.00000	100.74454			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	100.90205	0.00000	100.87621			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	100.65872	0.00000	100.63662			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	100.81017	0.00000	100.78296			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	100.87763	0.00000	100.84812			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	100.62431	0.00000	100.60337			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	105.40793	0.00000	105.38092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC123	On 20/06/2017	Spot Bond	100.97173	0.00000	100.93904					0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.64672	0.00000	100.62503					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	100.76723	0.00000	100.74146					0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.91880	0.00000	100.88790					0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.69228	0.00000	100.66905					0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.74014	0.00000	100.71530					0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.87207	0.00000	100.84276					0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.80780	0.00000	100.78065					0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.91088	0.00000	100.88025					0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.96778	0.00000	100.93523					0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.86970	0.00000	100.84047					0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.84194	0.00000	100.81365					0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.75210	0.00000	100.72685					0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.73776	0.00000	100.71299					0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.93145	0.00000	100.90012					0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.91959	0.00000	100.88866					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC140		On 20/09/2017	Spot Bond		100.88713	0.00000	100.85731			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond		100.93303	0.00000	100.90165			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond		100.78792	0.00000	100.76145			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond		100.09221	11.43227	100.09221	11.40455		0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		100.58022	0.00000	100.56076			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond		100.97804	0.00000	100.94514			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond		100.69548	0.00000	100.67214			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond		100.78633	0.00000	100.75991			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond		101.37486	0.00000	101.34839			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond		100.74891	0.00000	100.72377			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond		100.64431	0.00000	100.62271			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		100.65232	0.00000	100.63044			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond		100.58904	0.00000	100.56929			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond		100.61068	0.00000	100.59021			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond		100.82209	0.00000	100.79447			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond		100.26362	0.00000	100.24808			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond		100.64387	0.00000	100.62744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC159	On 30/09/2013	Spot Bond	100.26362	0.00000	100.24808					0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.62744	0.00000	100.61099					0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.59866	0.00000	100.57859					0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	101.35524	13.22500	101.31736	13.22500				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.56015	0.00000	100.54138					0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.25452	0.00000	100.23951					0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.25452	0.00000	100.23951					0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.56095	0.00000	100.54216					0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.86416	0.00000	100.83529					0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	100.13763	0.00000	100.11794					0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	109.87241	2.47500	100.00000	2.02163				0.00	0	10,339,928.00
FRC17	On 03/06/2014	Spot Bond	103.88336	0.00000	103.85370					0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	99.93920	0.00000	99.91875					0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.65784	0.00000	100.63590					0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.65385	0.00000	100.63205					0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.80485	0.00000	101.78357					0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.95829	0.00000	98.93815					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On 11/07/2013	Spot Bond	100.14165	0.00000	100.12382				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.55262	0.00000	100.53422				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.61967	0.00000	101.59971				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	119.53372	2.29000	119.60699	2.28000			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.66677	0.00000	100.64454				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.67406	0.00000	100.65157				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	119.71919	2.27000	119.79266	2.26000			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	116.62339	0.18000	116.56120	0.21000			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	119.53372	2.29000	119.60699	2.28000			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	121.23373	1.15999	121.08677	1.19000			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	122.89369	1.23000	122.75180	1.26000			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.84555	0.00000	101.82275				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.80803	100.00000	18.76247			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	101.16385	0.00000	101.13044				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	101.01238	0.00000	100.98335				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.75402	4.73000	109.72896			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	101.03121	0.00000	101.00164				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.57278	0.00000	100.55370				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	100.66194	0.00000	100.63987					0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.88383	0.00000	100.85429					0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.78161	0.00000	100.75551					0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.75091	0.00000	100.72585					0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.64021	0.00000	100.61887					0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.93696	0.00000	100.91011					0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.63939	0.00000	100.61808					0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.75512	0.00000	98.72766					0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	103.16986	0.00000	103.14281					0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.57593	0.00000	101.54601					0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	100.73715	0.00000	100.71776					0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.12844	10.15000	102.09827	10.15500				0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	100.51940	0.00000	100.49735					0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.09596	6.96000	103.07455	6.96500				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	99.70228	0.00000	99.67108					0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.25802	0.00000	101.24098					0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.47038	0.00000	101.45044					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On 02/08/2013	Spot Bond	101.73118	0.00000	101.70766				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.89487	0.00000	101.86910				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	136.36431	3.30000	136.26373	3.33000			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.21722	0.00000	101.20240				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	101.97642	0.00000	101.96131				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.86335	0.00000	100.84711				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	102.37009	0.00000	102.35388				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	101.69587	0.00000	101.67845				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	102.88410	0.00000	102.86661				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.15273	0.00000	100.14427				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	272.95459	1.61000	273.14524	1.60000			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	284.74080	1.11000	284.94568	1.10000			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	267.95622	1.83000	268.14086	1.82000			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	127.91317	1.42000	127.99556	1.41000			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.50889	0.00000	101.49032				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	127.95272	1.02000	128.03696	1.01000			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	99.99992	0.00000	99.98120				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.20993	0.00000	100.19076				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS61	On 02/08/2013	Spot Bond	101.58159	0.00000	101.56012					0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.39923	0.00000	101.38009					0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.51894	0.00000	100.50038					0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	101.06585	2.26000	101.04949		2.26000			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.79804	0.00000	100.78294					0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.89970	100.00000		0.89744			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.68694	104.97509		12.65484			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.64614	0.00000	100.63207					0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.59579	0.00000	100.58168					0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.21771	0.00000	101.19916					0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.80299	101.07593		16.76190			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.74914	100.44759		8.72786			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.58734	0.00000	100.57137					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.20303	100.76967		15.16594			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.00000	0.00000	99.98486					0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.32220	0.00000	101.30291					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.25666	0.00000	100.22798					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS80	On 24/10/2013	Spot Bond	101.18617	0.00000	101.17257				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	112.10923	1.88000	112.09228	1.88000			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.39363	0.00000	101.36908				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.56075	0.00000	100.54567				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	100.20848	0.00000	100.19456				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	104.77248	5.68500	104.74317	5.69500			523,862,400.00	5,000	5,000.00
FRX15	On 14/03/2015	Spot Bond	105.97731	5.86000	105.97907	5.85000			3,603,228,540.00	34,000	41,965,928.00
FRX16	On 15/09/2016	Spot Bond	105.39137	6.46000	105.40420	6.45000			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	107.13694	6.81000	107.13693	6.80500			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	115.31869	6.85500	115.27471	6.86000			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	111.67639	7.47000	111.62692	7.47500			2,345,204,190.00	21,000	819,000.00
FRX24	On 10/12/2024	Spot Bond	121.47040	8.35000	121.40194	8.35500			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	105.87397	9.00000	105.98480	8.98500			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57846	9.33500	86.33436	9.36000			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	101.30477	0.00000	101.27563				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.27993	0.00000	100.21921				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.17038	0.00000	100.15134				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	105.83795	7.81000	105.83321	7.80500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.25607	0.00000	101.24147					0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.72370	0.00000	100.70922					0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	99.59893	0.00000	99.58460					0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	99.11847	0.00000	99.10402					0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	99.90004	0.00000	99.88576					0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99952	100.00000	99.99946				0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	66.66668	100.00000	66.66667				0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	99.81401	0.00000	99.79970					0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	99.72824	0.00000	99.71394					0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	98.78834	0.00000	98.77391					0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978				0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99912	100.00000	99.99905				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99871	100.00000	99.99864				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.14603	0.00000	100.12969					0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.18955	0.00000	100.16834					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A1	On 25/10/2017	Spot Bond	101.42036	0.00000	101.40309				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	101.45481	0.00000	101.43711				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	101.52140	0.00000	101.50289				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.56123	100.00000	2.55463			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	101.60407	0.00000	101.58455				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	101.71886	0.00000	101.69793				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	100.77378	0.00000	100.75540				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.89416	0.00000	101.87656				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	100.07185	0.00000	100.01186				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.63901	0.00000	100.62074				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	100.48243	0.00000	100.46611				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.71259	0.00000	100.69438				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.49130	0.00000	100.47166				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	100.01655	0.00000	99.99989				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.67613	0.00000	100.65791				0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	101.43348	66.34965	101.43348	66.34964			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433		12,600,000,000,000.00	126,000,000	126,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/05/2013	Spot Bond	100.00000	0.00000	99.98554					0.00	0	0.00
HMS1B3	On 19/05/2013	Spot Bond	100.00000	0.00000	99.98554					0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00107	100.00000	100.00000	50.00106			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	88.28037	100.00000	100.00000	88.08720			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	100.00001	0.00000	99.98299					0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	99.99994	0.00000	99.98238					0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	109.46622	6.82183	109.46851	109.46851	6.81200			0.00	0	0.00
HMS1C2	On 19/05/2013	Spot Bond	100.00000	0.00000	99.98489					0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	100.00002	0.00000	99.98232					0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	99.99993	0.00000	99.98142					0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	7.17564	117.06290	117.06290	7.16581			0.00	0	0.00
HMS1D2	On 19/05/2013	Spot Bond	100.00000	0.00000	99.98405					0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	100.00002	0.00000	99.98111					0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	99.99990	0.00000	99.98018					0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	7.62728	114.94363	114.94363	7.61747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E2	On 19/05/2013	Spot Bond	100.00000	0.00000	99.98109					0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	100.00003	0.00000	99.97950					0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	99.99988	0.00000	99.97868					0.00	0	0.00
HMS1F2	On 19/05/2013	Spot Bond	100.00000	0.00000	99.97746					0.00	0	0.00
HMS1G2	On 19/05/2013	Spot Bond	100.00000	0.00000	99.97211					0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	100.00000	16.18933	100.00000	100.00000			29,400,000,000,000.00	294,000,000	150,000,000.00	
HPF02	On 15/04/2015	Spot Bond	100.08211	0.00000	100.06128					0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	100.08523	0.00000	100.06360					0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	119.31103	6.72000	119.25779	6.72500			3,817,952,960.00	32,000	30,132,000.00	
HWAY23	On 07/12/2023	Spot Bond	290.36837	0.88000	290.58012	0.87000				0.00	0	78,000,000.00
HWAY24	On 07/12/2024	Spot Bond	290.86402	0.86000	291.07639	0.85000				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.81086	8.45000	109.52623	8.47500			440,012,116,020.00	4,007,000	19,007,000.00	
HWAY35	On 31/07/2035	Spot Bond	110.15214	8.43000	109.86198	8.45500				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	117.93679	0.79500	117.92243	0.79500			73,356,683,380,000.00	622,000,000	415,907,568.00	
I2038	On 31/01/2038	Spot Bond	113.70299	1.78000	113.68608	1.78000			73,257,926,833,080.00	644,292,000	467,000,000.00	
I2050	On 31/12/2050	Spot Bond	119.00202	1.96000	118.38700	1.98000			27,675,109,771,200.00	232,560,000	468,900,000.00	
IBC01	On 16/03/2015	Spot Bond	92.90000	0.00000	93.30000					0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	108.15405	6.32000	108.15425	6.31000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	102.27231	0.00000	102.25467					0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.97446	0.00000	100.95606					0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.39991	0.00000	100.38171					0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.66524	0.00000	100.64826					0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	101.29398	0.00000	101.27836					0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	102.53541	6.76500	102.51687	6.76500				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	107.87400	6.82000	107.88146	6.81000				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	112.47069	7.16000	112.47102	7.15500				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	101.64338	6.69500	101.62500	6.69500				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.95170	0.00000	99.93543					0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	101.01813	0.00000	101.00115					0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	107.44540	3.15000	107.38341	3.18000				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	106.16017	6.64000	106.17140	6.63000				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.23779	0.00000	101.22099					0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.31862	0.00000	101.30071					0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	126.42242	0.00001	126.27225	0.03000				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	131.98848	1.02000	132.07538	1.01000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	100.29501	0.00000	100.27763				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.30869	0.00000	100.29049				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	107.12463	7.13000	107.12555	7.12500			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.81091	0.00000	100.79369				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	101.90434	0.00000	101.88657				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	101.06953	0.00000	101.05210				0.00	0	4,000,000.00
IBL45	On 21/12/2018	Spot Bond	105.50074	7.36500	105.45650	7.37000			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.22732	7.76000	99.18100	7.76500		992,273,200.00	10,000	10,000.00	
IBL48	On 19/03/2016	Spot Bond	100.59111	0.00000	100.57426				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	101.34391	7.09000	101.34534	7.08500			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	103.33766	100.00000	103.06995			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00169	100.00000	0.00168			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.00000	5.00000	99.98643	5.00000			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.00000	5.00000	99.98643	5.00000			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.06978	5.00000	101.05599	5.00000			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.00000	5.00000	99.98643	5.00000			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	100.38819	4.00000	100.37739	4.00000			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.39681	0.00000	101.37340				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond	101.32732	0.00000	101.30448					0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.39940	0.00000	100.37582					0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	111.36951	8.32000	111.37215	8.31000				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.34383	0.00000	100.32362					0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.34383	0.00000	100.32362					0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.24727	0.00000	101.22646					0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.95842	100.00000	7.93914				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	99.88096	0.00000	99.85125					0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	102.12379	0.00000	102.09351					0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.91230	0.00000	101.88216					0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.83517	8.32000	101.83006	8.31000				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.78164	0.00000	100.76599					0.00	0	1,000,000.00
IN05E	On 14/11/2013	Spot Bond	100.97189	0.00000	100.95639					0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.58836	0.00000	100.57319					0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	103.88752	7.97000	103.86457	7.97500				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	100.59605	0.00000	100.57148					0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN205U	On 20/06/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980				0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	99.92882	66.68251	99.92882	66.68250				0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	99.89942	5.25000	99.88616	5.20000				0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	99.79903	5.25000	99.78676	5.20000				0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	99.69885	5.25000	99.68755	5.20000				0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	99.59507	5.30000	99.58067	5.30000				0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	99.49435	5.30000	99.47998	5.30000				0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	99.39383	5.30000	99.37949	5.30000				0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	99.29352	5.30000	99.27921	5.30000				0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	99.17831	5.40000	99.17144	5.35000				0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	99.07655	5.40000	99.07064	5.35000				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	98.87365	5.40000	98.86964	5.35000				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	98.77251	5.40000	100.00000	95.80052			15,803,602,355,360.00	160,000,000	110,000,000.00	
IND329	On 05/05/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND332	On 08/05/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	65.72529	100.00000	65.60060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND349	On 03/12/2013	Spot Bond	100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.19300	0.00000	101.17748				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	96.28378	100.00000	95.95960			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.20215	0.00000	101.18173				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.39182	0.00000	100.36877				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.76685	9.90813	103.70928	9.92767			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	102.12943	9.90813	102.07277	9.92767			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.59439	0.00000	100.57310			3,017,831,725,260.00	30,000,000	10,000,000.00	
ING135	On 10/12/2014	Spot Bond	101.02968	0.00000	101.00328			0.00	0	0.00	
ING138	On 22/03/2017	Spot Bond	100.58186	0.00000	100.56103			0.00	0	0.00	
ING153	On 03/04/2017	Spot Bond	6.50000	100.28002	6.50000	100.26250			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.63872	0.00000	100.61729			0.00	0	0.00	
ING167	On 30/09/2014	Spot Bond	100.29091	0.00000	100.27375			0.00	0	0.00	
ING169	On 07/06/2013	Spot Bond	100.25042	90.55091	100.25042	90.33223			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.73147	0.00000	100.71654			0.00	0	0.00	
ING175	On 28/08/2013	Spot Bond	100.73147	0.00000	100.71654			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING177	On 28/02/2015	Spot Bond	100.00000	23.77244	100.00000	23.71291				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	15.21436	100.00000	15.17626				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.57513	0.00000	100.56029					0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.46280	0.00000	100.44827					0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.25224	0.00000	100.23737					0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.25224	0.00000	100.23737					0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	101.33362	0.00000	101.31913					0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.88669	0.00000	100.87136					0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.88669	0.00000	100.87136					0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.88843	0.00000	100.87308					0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.89018	0.00000	100.87481					0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	99.97720	0.00000	99.97720					0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.71685	0.00000	100.70251					0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.72199	0.00000	100.70725					0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.75984	0.00000	100.74460					0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.62404	0.00000	100.60944					0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.63505	0.00000	100.62019					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING203	On 07/12/2013	Spot Bond	100.63966	0.00000	100.62468				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.63235	0.00000	100.61467				0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.46280	0.00000	100.44827				0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.45651	0.00000	100.44178				0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.44827	0.00000	100.43375				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	100.10826	0.00000	100.09264				0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	100.10212	0.00000	100.08753				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	100.00000	13.42392	100.00000	100.00000			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.29466	0.00000	101.27823				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.31428	0.00000	101.29785				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.31428	0.00000	101.29785				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	100.01432	0.00000	100.03551				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	64.42622	100.00000	64.27015			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.41289	0.00000	100.38851				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	99.66642	0.00000	102.41285				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.95860	0.00000	100.93769				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	100.07144	0.00000	100.01159				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	100.07302	0.00000	100.01277				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	100.07410	0.00000	100.01360					0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	105.14176	7.33000	105.15616	7.32000				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	102.86932	6.42000	102.84705	6.42500				1,234,431,840.00	12,000	12,000.00
IPL5	On 28/09/2015	Spot Bond	100.98851	0.00000	100.96941					0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	109.40538	7.41000	109.40339	7.40500				5,471,581,864,560.00	50,012,000	12,516,000.00
IPL7	On 05/04/2018	Spot Bond	100.25604	0.00000	100.23770					0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	101.18623	0.00000	101.16330					0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.60609	0.00000	100.58439					0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.40620	7.50000	109.40463	7.49000				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.64168	0.00000	100.62028					0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.95263	0.00000	100.93102					0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	121.21482	2.11000	121.28989	2.10000				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	133.91414	3.10000	134.21622	3.08000				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.76576	0.00000	100.75013					0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.35668	0.00000	100.33563					0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	100.16741	0.00000	100.14634					0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	100.15343	0.00000	100.13261					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025		On 12/09/2019	Spot Bond	100.79729	0.00000	100.77634			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	100.47945	0.00000	100.45857			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	100.03054	0.00000	100.01527			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	95.72132	2.79500	95.70442	2.79500		0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	97.94333	2.79500	97.92604	2.79500		0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	100.86579	0.00000	100.84362			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	100.90992	0.00000	100.89445			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	100.58836	0.00000	100.57319			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	119.10614	10.43500	119.05193	10.44000		0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	101.89024	0.00000	101.86593			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	133.91414	3.10000	134.21622	3.08000		0.00	0	0.00
IVA229		On 19/07/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871		0.00	0	0.00
IVA234		On 23/08/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699		0.00	0	0.00
IVA316		On 18/04/2013	Spot Bond	99.95728	50.01069	99.95728	5.20000		0.00	0	0.00
IVA317		On 25/04/2013	Spot Bond	99.87072	5.25000	99.85774	5.20000		0.00	0	0.00
IVA318		On 02/05/2013	Spot Bond	99.77039	5.25000	99.75839	5.20000		0.00	0	0.00
IVA319		On 09/05/2013	Spot Bond	99.67027	5.25000	99.65925	5.20000		0.00	0	0.00
IVA320		On 13/05/2013	Spot Bond	99.56627	5.30000	99.55188	5.30000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA321	On 23/05/2013	Spot Bond	99.46561	5.30000	99.45125	5.30000			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	99.36515	5.30000	99.35082	5.30000			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	99.26490	5.30000	99.25059	5.30000			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	99.14922	5.40000	99.14262	5.35000			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	99.04752	5.40000	99.04187	5.35000			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	98.94602	5.40000	98.94133	5.35000			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	98.84474	5.40000	98.84099	5.35000			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA338	On 19/09/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.26935	0.00000	100.25006				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.28272	0.00000	101.26284				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.45755	0.00000	101.43940				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.48690	0.00000	101.46860				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond	101.38706	0.00000	101.37002					0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	100.26020	0.00000	100.24281					0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.62481	0.00000	100.60696					0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.56245	0.00000	100.54629					0.00	0	20,000,000.00
IVF002	On 01/08/2013	Spot Bond	101.19296	0.00000	101.17744					0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.97335	0.00000	100.95853					0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	101.23660	0.00000	101.22157					0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	98.87756	100.00000	98.62469				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	60.11157	100.00000	59.96104				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	62.43271	100.00000	62.27811				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	59.06218	100.00000	58.91754				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.50001	0.00000	101.48103					0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.93447	100.00000	9.90959				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.65688	100.00000	30.58097				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	100.07397	0.00000	100.05517				9,406,953,237,998.00	94,000,000	47,000,000.00	
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.90959	100.00000	9.88478				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	100.07797	0.00000	100.05815				100,077,972,137.00	1,000,000	26,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01U	On 30/04/2013	Spot Bond	100.00000	102.26796	100.00000	101.99668			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	101.93790	100.00000	101.66751			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	101.02739	0.00000	101.00622				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.77143	0.00000	101.74828				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	152.87046	7.44000	152.77960	7.44500			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	100.12236	0.00000	100.10574				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	101.08120	0.00000	101.06412				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	101.94212	7.51000	101.93961	7.50500		2,344,668,760.00		23,000	4,026,000.00
LGL03	On 03/04/2018	Spot Bond	100.65401	7.56000	100.65401	7.55500			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	101.02609	0.00000	100.99831				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	103.99798	10.57000	103.99127	10.56000		2,038,360,408,000.00		19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	101.12572	0.00000	101.09522				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.14675	0.00000	101.13123				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.12542	0.00000	100.10961				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	99.94298	0.00000	99.92873				0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ030	On 11/07/2013	Spot Bond	98.77558	0.00000	98.76083				0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	99.66111	0.00000	99.64699				0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	99.25012	0.00000	99.23597				0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	98.61210	0.00000	98.59779				0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	99.73374	0.00000	99.71973				0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	99.12076	0.00000	99.10658				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	100.07511	0.00000	100.01435				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.86047	0.00000	100.84481				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	101.26828	0.00000	101.25254				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.18919	0.00000	100.17191				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	100.00902	0.00000	100.03203				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.63504	0.00000	100.61849				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.29772	0.00000	100.28016				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.67192	0.00000	100.65654				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	100.33979	0.00000	100.32434				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	100.37129	0.00000	100.35439				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.55590	0.00000	101.53650				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000	65.04328	100.00000	64.88222			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	63.54213	100.00000	63.38301			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	55.53624	100.00000	55.40022			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	36.19413	100.00000	36.10644			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	31.17235	100.00000	31.09429			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.19357	100.00000	9.17130			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	22.44524	100.00000	22.39087			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	108.44853	7.28500	108.40217	7.29000		542,242,650.00	5,000	5,000.00	
MCB3M	On 13/12/2014	Spot Bond	100.73120	0.00000	100.71148				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.62102	0.00000	100.60430				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.67610	0.00000	100.65788				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.23743	0.00000	100.22043				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.23924	0.00000	100.22212				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.24827	0.00000	100.23049				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	101.87716	0.00000	101.85839				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	101.97215	0.00000	101.95241				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.32224	8.59000	100.29919	8.59000			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.65724	9.34000	102.63135	9.34000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	102.84589	10.01000	102.81815	10.01000			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	108.00609	6.13000	107.98013	6.13500		2,505,741,288,000.00	23,200,000	11,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.50785	0.00000	100.49095			0.00	0	0.00	
MFS1A2	On 20/12/2018	Spot Bond	100.52816	0.00000	100.51058			0.00	0	0.00	
MFS1B	On 20/09/2019	Spot Bond	111.45601	8.11000	111.40526	8.11500		0.00	0	0.00	
MGL01	On 15/09/2015	Spot Bond	105.25287	6.47000	105.25726	6.46000		1,263,034,440.00	12,000	25,300,000.00	
MIL01	On 31/05/2015	Spot Bond	100.92266	0.00000	100.90410			0.00	0	0.00	
MIL02	On 31/05/2017	Spot Bond	107.59280	7.57000	107.58871	7.56500		0.00	0	0.00	
MQB01	On 31/05/2013	Spot Bond	100.88186	0.00000	100.86412			0.00	0	0.00	
MQB02	On 31/05/2017	Spot Bond	107.50554	7.27000	107.50243	7.26500		1,182,560,940.00	11,000	6,010,000.00	
MTN02	On 13/07/2014	Spot Bond	107.36873	6.19000	107.34457	6.19500		2,898,955,710.00	27,000	524,000.00	
MTN03	On 13/07/2015	Spot Bond	108.28199	6.52000	108.28410	6.51000		4,201,341,212,000.00	38,800,000	9,700,000.00	
MTN04	On 13/07/2017	Spot Bond	113.14026	7.21500	113.13725	7.21000		2,262,805,200.00	20,000	2,508,000.00	
MTN05	On 28/10/2013	Spot Bond	100.68797	6.07500	100.67142	6.07500		0.00	0	0.00	
MTNC14	On 26/04/2013	Spot Bond	99.90177	0.00000	99.88773			0.00	0	0.00	
MTNC15	On 24/06/2013	Spot Bond	99.06977	0.00000	99.05568			0.00	0	0.00	
MTNC16	On 09/07/2013	Spot Bond	98.85755	0.00000	98.84345			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111		On 14/08/2020	Spot Bond	100.00000	6.85757	100.00000	6.84039		0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.18168	100.00000	0.18122		0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	7.17993	100.00000	7.16196		0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	7.26786	100.00000	7.24965		0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.68190	100.89771	6.66504		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.76989	100.61875	6.75285		0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	101.01321	0.00000	100.99695			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	101.02192	0.00000	101.00553			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	101.03238	0.00000	101.01582			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	101.05854	0.00000	101.04157			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	101.07608	0.00000	101.05883			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	101.09526	0.00000	101.07770			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	101.11268	0.00000	101.09485			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	101.12127	0.00000	101.10331			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.22614	0.00000	101.20652			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.34825	0.00000	101.32670			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18168	100.00000	0.18122		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18168	100.00000	0.18122		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	108.32046	7.53500	108.19411	7.55000			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	100.43926	0.00000	100.42452				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.83326	0.00000	101.81762				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	101.14153	0.00000	101.12506				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.50515	0.00000	101.48784				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	101.39755	0.00000	101.38133				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.89442	0.00000	100.87682				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	109.82815	6.52000	109.83220	6.51000		1,757,250,400.00	16,000	7,328,000.00	
NBK2B	On 15/09/2015	Spot Bond	101.14418	0.00000	101.12441				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	120.51708	7.53500	120.46489	7.54000		1,325,687,880.00	11,000	3,714,000.00	
NBK4	On 28/10/2024	Spot Bond	34.71022	9.61500	34.68325	9.62000			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	100.00000	0.00000	99.98500				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	105.74091	6.57000	105.74130	6.56000			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	99.99992	0.00000	99.98208				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	99.99975	0.00000	99.98084				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	102.21329	6.55500	102.19539	6.55500			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.92165	0.00000	100.90599				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	107.45022	6.77000	107.45807	6.76000			3,008,606,160.00	28,000	4,724,000.00
NBK9B	On 23/03/2016	Spot Bond	100.44064	0.00000	100.42304				0.00	0	0.00
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	101.02885	0.00000	101.00935				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.44961	0.00000	100.42913				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.21686	0.00000	100.19707				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	100.07813	0.00000	100.01663				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.93018	0.00000	100.91105				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	82.35266	0.00000	82.33418				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.82777	0.00000	100.80974				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	99.89402	0.00000	99.87609				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	99.88348	0.00000	99.86381				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.49029	0.00000	101.47172				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	100.08116	0.00000	100.01896				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN69	On 27/05/2016	Spot Bond	78.33158	0.00000	78.31247					0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.84795	0.00000	100.83091					0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.56781	0.00000	100.55010					0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.55913	0.00000	100.54169				1,005,591,283,710.00	10,000,000	10,000,000.00	
NCLN73	On 03/07/2015	Spot Bond	100.27243	0.00000	100.25535					0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.20351	0.00000	101.18393					0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.54448	0.00000	100.52624					0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.51233	0.00000	100.49517					0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.19068	0.00000	100.17150					0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	100.50214	0.00000	100.48543					0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	100.27914	0.00000	100.26267					0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	100.24610	0.00000	100.22965					0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.04363	7.27000	108.04543	7.26000				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	102.27902	6.12000	102.26019	6.12500				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	103.78195	6.22000	103.76043	6.22500				0.00	0	3,315,000.00
NED9	On 06/07/2017	Spot Bond	100.17045	0.00000	100.15488					0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	124.33493	10.66000	124.32232	10.65500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	111.59698	0.00000	111.57201				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	101.08327	0.00000	101.05961				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	161.43372	1.12000	161.46790	1.11000			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	114.41452	7.16000	114.36220	7.16500			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	99.16282	0.00000	99.14760				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.61195	0.00000	100.59591				0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	99.20865	0.00000	99.19426				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	115.94501	7.79000	115.89047	7.79500			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.97319	0.00000	100.95578				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	101.47267	0.00000	101.45721				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.86494	0.00000	100.84949				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.92140	0.00000	100.90494				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	118.64673	7.99000	118.58482	7.99500			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.98855	0.00000	100.97087				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.91989	0.00000	100.90345				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.95040	0.00000	100.93341				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	115.82109	8.19000	115.76569	8.19500			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	101.04956	0.00000	101.03078				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C13	On 22/05/2013	Spot Bond	100.99314	0.00000	100.97538					0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	101.00379	0.00000	100.98584					0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	101.00382	0.00000	100.98587					0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	101.06034	0.00000	101.04116					0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.14107	0.00000	101.12065					0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.24013	0.00000	101.21792					0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.27784	0.00000	101.25494					0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.18499	0.00000	101.16377					0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.23355	3.22500	134.18758	3.25500				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	110.68518	5.77000	110.67808	5.76000		7,681,551,492,000.00		69,400,000		41,589,475.00
NRA018	On 30/11/2018	Spot Bond	128.59691	7.02500	128.54631	7.03000		642,984,550,000.00		5,000,000		7,500,000.00
NRA022	On 31/10/2022	Spot Bond	139.35699	7.29500	139.24707	7.30500		473,813,766,000.00		3,400,000		4,700,000.00
NRA023	On 31/05/2023	Spot Bond	178.09893	1.01500	178.22343	1.00500				0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	140.87592	8.12000	140.79004	8.12500		873,430,704,000.00		6,200,000		6,100,000.00
NTC09	On 18/04/2013	Spot Bond	100.00000	68.80701	100.00000	0.00000				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	100.01694	0.00000	99.99976					0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	100.01648	0.00000	99.99979					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	101.86836	0.00000	101.84975				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.37871	0.00000	101.36106				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	99.89652	0.00000	99.88142				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	100.33182	0.00000	100.31491				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.51978	0.00000	100.50119				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	18.64481	100.00000	18.59915			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	18.68821	100.00000	18.64244			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	18.71424	100.00000	18.66841			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	19.33915	100.00000	19.29178			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	20.03347	100.00000	19.98440			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.37301	100.00000	24.31331			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	106.24776	6.12500	106.25414	6.11500		588,187,599,360.00	5,536,000	9,725,798.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.68501	100.00000	6.66827			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	96.62000	0.00000	98.42000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	28.65109	100.00000	28.58092			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.65054	100.00000	9.62716			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.64406	0.00000	100.62654				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	99.91344	0.00000	99.89614				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM07	On 13/06/2013	Spot Bond	100.78009	0.00000	100.76479					0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	78.97883	100.00000	78.81765				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.82345	0.00000	100.80901					0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	100.38794	0.00000	100.37028					0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	101.31695	0.00000	101.30099					0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.57207	0.00000	100.55564					0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.54411	0.00000	100.52858					0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.57258	0.00000	100.55623					0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.90862	0.00000	100.89316					0.00	0	3,000,000.00
PR2B1F	On 15/06/2014	Spot Bond	100.62952	0.00000	100.61153					0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.59557	0.00000	100.57845					0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.61999	0.00000	100.60227					0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.61910	0.00000	100.60141					0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.66553	0.00000	100.64650					0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.62374	0.00000	100.60581					0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.70521	0.00000	100.68504					0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.70530	0.00000	100.68513					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1G	On 15/06/2014	Spot Bond	100.65657	0.00000	100.63769					0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.78086	0.00000	100.75850					0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	100.38845	0.00000	100.37150					0.00	0	97,000,000.00
PRE1A2	On 27/01/2028	Spot Bond	100.40101	0.00000	100.38351					0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	100.40666	0.00000	100.38891					0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	100.41922	0.00000	100.40092					0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	100.47320	0.00000	100.45253					0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	100.48575	0.00000	100.46454					0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.11240	0.00000	101.09428					0.00	0	0.00
R009	On 15/09/2014	Spot Bond	112.20397	5.32000	112.20239	5.31000				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	92.54678	5.59000	92.52658	5.59500				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	42.53701	6.86000	42.50307	6.86500				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	119.50954	5.32000	119.51738	5.31000			575,600,190,802,080.00	918,952,000	4,562,758,000.00	
R158	On 15/09/2015	Spot Bond	119.50954	5.32000	119.51738	5.31000				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	88.34461	5.22000	88.35296	5.21000				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	126.44142	5.32000	126.45888	5.31000				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	84.10264	5.15000	84.11896	5.14000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On 01/08/2013	Spot Bond	103.54839	4.92000	103.53316	4.92500				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	133.47679	7.04000	133.39921	7.04500			759,333,709,005,160.00	164,699,713	1,162,869,715.00	
R187P	On 21/12/2026	Spot Bond	40.18535	6.78000	40.15143	6.78500				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	38.02265	6.70000	37.98879	6.70500				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	297.14644	0.61000	297.36653	0.60000			107,988,217,844,432.00	363,417,505	290,732,263.00	
R201	On 21/12/2014	Spot Bond	108.43375	5.22000	108.41018	5.22500			197,750,087,706,250.00	823,695,000	614,650,000.00	
R202	On 07/12/2033	Spot Bond	222.21513	1.56000	222.18347	1.56000			383,102,767,107,182.00	724,017,474	1,208,344,137.00	
R203	On 28/02/2023	Spot Bond	110.15349	6.48500	110.02018	6.50000			116,618,886,017,380.00	136,936,070	3,973,629,000.00	
R203	On 15/09/2017	Spot Bond	110.54591	5.71000	110.54937	5.70500			376,003,632,838,500.00	447,350,000	5,073,487,917.00	
R204	On 21/12/2018	Spot Bond	112.42672	5.93500	112.38345	5.94000			937,145,214,202,240.00	230,292,000	6,365,904,423.00	
R2048	On 28/02/2048	Spot Bond	109.00181	8.07500	108.66927	8.10000			683,670,034,497,380.00	272,098,000	3,647,968,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	56.47944	100.00000	56.34112				0.00	0	0.00
R206	On 15/01/2014	Spot Bond	103.53028	5.27500	103.51539	5.27500			480,276,968,920,000.00	639,000,000	2,024,780,000.00	
R207	On 15/01/2020	Spot Bond	108.09082	6.11000	108.04452	6.11500			429,797,436,292,110.00	227,741,600	4,211,327,000.00	
R208	On 31/03/2021	Spot Bond	103.66148	6.21500	103.58092	6.22500			468,049,328,996,680.00	808,741,000	9,368,006,253.00	
R209	On 31/03/2036	Spot Bond	83.32729	7.86000	83.08113	7.88500			647,937,982,870,100.00	776,690,000	6,718,874,913.00	
R210	On 31/03/2028	Spot Bond	169.53136	1.20000	169.93812	1.18000			20,051,214,629,711.80	118,274,369	353,361,939.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	129.67875	0.70000	129.52666	-0.67000		81,309,239,816,163.80	627,005,117	216,266,782.00	
R212	On 31/01/2022	Spot Bond	138.05276	0.45000	138.14647	0.44000		167,001,499,094,614.00	209,693,302	1,589,581,557.00	
R213	On 28/02/2031	Spot Bond	95.03345	7.61000	95.15336	7.59500		271,541,383,825,750.00	379,935,000	4,991,727,000.00	
R214	On 28/02/2041	Spot Bond	85.09766	7.91000	84.83668	7.93500		117,431,670,037,080.00	131,168,002	6,357,888,998.00	
R224C	On 15/09/2013	Spot Bond	98.00757	4.98000	97.99250	4.98500		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	95.56205	5.08000	95.54480	5.08500		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	93.05459	5.19000	93.03525	5.19500		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	90.38164	5.38000	90.38540	5.37000		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	88.34461	5.22000	88.35296	5.21000		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	86.29271	5.14000	86.30528	5.13000		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	84.10264	5.15000	84.11896	5.14000		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	99.11638	5.16500	99.10162	5.17000		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	96.56889	5.25500	96.55196	5.26000		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	94.07500	5.27500	94.05616	5.28000		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	91.73228	5.22500	91.71179	5.23000		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	89.27383	5.29000	89.27995	5.28000		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	87.26842	5.16000	87.27898	5.15000		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	85.12618	5.14000	85.14067	5.13000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	82.81515	5.20000	82.83314	5.19000			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	79.14170	5.68500	79.14558	5.68000			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	76.77966	5.73500	76.78518	5.73000			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	73.87424	5.94000	73.84380	5.94500			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	71.82256	5.92000	71.79126	5.92500			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	69.84143	5.90000	69.80933	5.90500			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	67.88413	5.89000	67.85131	5.89500			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	65.12060	6.07000	65.08724	6.07500			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	63.29662	6.05000	63.26268	6.05500			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	61.02531	6.13500	60.96680	6.14500			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	59.35874	6.10500	59.29899	6.11500			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	57.75452	6.07500	57.69363	6.08500			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	56.21004	6.04500	56.14809	6.05500			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	54.77689	6.00500	54.71391	6.01500			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	53.40106	5.96500	53.33711	5.97500			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	46.45991	6.98000	46.42608	6.98500			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	45.09616	6.94000	45.06228	6.94500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	43.78941	6.90000	43.75549	6.90500			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	42.53701	6.86000	42.50307	6.86500			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	41.33645	6.82000	41.30251	6.82500			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	40.18535	6.78000	40.15143	6.78500			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	39.08146	6.74000	39.04756	6.74500			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	38.02265	6.70000	37.98879	6.70500			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.86646	0.00000	100.83936				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	100.07815	0.00000	100.01666				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	100.09596	0.00000	100.03014				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	101.12995	0.00000	101.10853				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	100.16696	0.00000	100.14292				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.78007	100.00000	2.77319			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.79769	0.00000	100.77964			201,595,375,122.00		2,000,000	1,000,000.00
RCSC10	On 06/06/2013	Spot Bond	100.78581	0.00000	100.76781				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.79167	0.00000	100.77376				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.74424	0.00000	100.72657				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.39626	0.00000	100.37823				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.72318	0.00000	100.70469				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond	100.50007	0.00000	100.48219					0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	94.60782	100.00000	94.44883				0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.62556	0.00000	100.61101					0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	100.43843	0.00000	100.42271					0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	100.01706	0.00000	99.99983					0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	101.03966	0.00000	101.02172					0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.24157	0.00000	100.22543					0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	101.61656	0.00000	101.59764					0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	101.36047	0.00000	101.34162					0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.92861	0.00000	100.91410					0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	100.14644	0.00000	100.13179					0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.82774	0.00000	100.80971					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	102.59894	0.00000	102.57218					0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.48456	0.00000	100.45593					0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.41188	0.00000	102.38009					0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	102.14648	0.00000	102.11824					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	102.14648	0.00000	102.11824					0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	100.01846	0.00000	100.03827					0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	101.06569	0.00000	101.04555					0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.77165	0.00000	100.75139					0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.18249	0.00000	100.16209					0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.63709	0.00000	100.60930					0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.71414	0.00000	100.68297					0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.70126	0.00000	100.68316					0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	101.02967	0.00000	101.00327					0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	99.94238	0.00000	99.92301					0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	103.70431	12.64000	103.64657		12.64500			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.91494	0.00000	100.89317					0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	101.06525	0.00000	101.04381					0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	58.47637	100.00000		58.32994			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.17301	0.00000	101.15076					0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.25325	5.25000		101.23876			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.04265	100.00000		1.04009			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.66173	100.00000		5.64786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.44533	100.00000	10.41918				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	106.37467	0.00000	106.33029					0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	114.12830	7.57500	114.04050	7.58500				798,898,100.00	7,000	18,806,000.00
SBC2	On 28/04/2016	Spot Bond	100.35671	0.00000	101.79678					0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.59924	6.62000	117.61222	6.61000				0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	101.05812	0.00000	101.03810					0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	110.93018	7.76000	110.92695	7.75500				13,311,621,600,000.00	120,000,000	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	99.92555	0.00000	99.90678					0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.69598	0.00000	100.67608					0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.57115	0.00000	101.55082					0.00	0	2,000,000.00
SBK18	On 24/10/2020	Spot Bond	99.90207	0.00000	99.88232					0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	99.90433	0.00000	99.88498					0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	109.67522	6.62000	109.67553	6.61000				68,656,687,720.00	626,000	14,922,000.00
SBK9	On 10/04/2018	Spot Bond	103.73742	7.53500	103.69558	7.54000				0.00	0	6,606,000.00
SBK11	On 09/04/2014	Spot Bond	129.91733	0.90000	129.86388	0.93000				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.31942	0.90120	162.30723	-0.90120				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	115.95093	6.78000	115.95384	6.77000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	116.28610	6.64000	116.28947	6.63000				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	116.45416	6.57000	116.45776	6.56000				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	105.02094	7.11000	105.02013	7.10500				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	116.10639	6.71500	116.10951	6.70500				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	116.19021	6.68000	116.19345	6.67000				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.62479	0.00000	100.60693					0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	100.57178	0.00000	100.55928					0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.57245	0.00000	100.54955					0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.30561	0.00000	100.28647					0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.33599	0.00000	100.31495					0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	64.92624	100.00000	64.76366				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	108.73408	6.76000	108.73423	6.75500				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.19729	0.00000	101.18019					0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.49872	0.00000	100.48219					0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.51119	0.00000	100.49289					0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.50037	100.00000	1.49703				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.47437	0.00000	100.45541					0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	117.02175	7.86500	116.93226	7.87500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	114.79256	8.69000	114.72415	8.69500			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.25832	0.00000	101.23785				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	101.49033	0.00000	101.47414				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.94284	0.00000	100.92502				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.97168	0.00000	100.95331				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	110.54826	7.42500	110.50079	7.43000		4,753,575,180.00	43,000	1,939,000.00	
SBS3	On 25/05/2026	Spot Bond	107.01740	7.74000	106.95321	7.74500			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	107.85426	7.91500	107.76808	7.92500			0.00	0	9,000.00
SBS9	On 07/07/2016	Spot Bond	117.27795	6.50000	117.28838	6.49000		1,055,501,550.00	9,000	315,000.00	
SBSI10	On 03/07/2013	Spot Bond	122.27173	0.70000	122.25718	0.70000			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	284.01651	1.14000	284.22050	1.13000			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	126.42242	0.00001	126.27225	0.03000			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.19000	0.00000	112.16000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.83017	100.00000	100.00000	3.82089			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	123.84110	0.56999	123.69252	123.69252	0.60000			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.28002	6.50000	6.50000	100.26250			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.68314	0.00000	100.66268					0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.38444	0.00000	100.36695					0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.41411	0.00000	100.39526					0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.80613	0.00000	100.78579					0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	105.95655	7.81000	105.95223	105.95223	7.80500			0.00	0	9,000.00
SHS06	On 12/12/2017	Spot Bond	101.54640	0.00000	101.52652					0.00	0	20,000,000.00
SHS07	On 10/04/2016	Spot Bond	100.16662	0.00000	100.14798					0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	102.77316	6.01000	102.75492	102.75492	6.01500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	110.54467	6.62000	110.55586	6.61000				1,857,150,456,000.00	16,800,000	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	103.45355	6.22000	103.43515	6.22500				137,696,675,050.00	1,331,000	341,000.00
SNT01	On 15/09/2017	Spot Bond	104.82999	7.16000	104.82903	7.15500				3,899,675,628,000.00	37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	101.17443	0.00000	101.15753					0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	101.01384	0.00000	100.99603					0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.20658	0.00000	101.18939					0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	101.02165	0.00000	101.00370					0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.32277	7.01000	110.31664	7.00500				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	100.39704	0.00000	100.38038					0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	101.33614	0.00000	101.32162					0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	100.05170	0.00000	100.00000	15.55521				500,258,475,545.00	5,000,000	260,000,000.00
SSA05	On 16/04/2018	Spot Bond	100.05397	0.00000	100.00000	9.14840				0.00	0	500,000,000.00
SSA06	On 16/04/2020	Spot Bond	100.14383	8.04500	8.06000	100.04318				29,041,710,700,000.00	290,000,000	745,000,000.00
SSN001	On 01/03/2017	Spot Bond	100.95013	0.00000	100.93059					0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.48091	0.00000	100.46085					0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	99.88998	0.00000	99.87138					0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.08158	7.82300	94.00580	7.83300				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond	93.73474	7.88500	93.65914	7.89500				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	106.41395	6.46500	106.38733	6.47000				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.23766	7.37000	101.19132	7.37500				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.61958	0.00000	100.60024					0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	105.86624	6.89000	105.86606	6.88500				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	117.29926	6.22000	117.30403	6.21000				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	108.98981	1.54500	108.97431	1.54500				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	107.76420	6.88500	107.72026	6.89000				0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	66.66669	100.00000	66.66668				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	0.00000	99.98571					0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	99.90018	0.00000	99.88592					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN973	On 03/05/2013	Spot Bond	99.80015	0.00000	99.78587				0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	99.65760	0.00000	99.64333				0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	99.64289	0.00000	99.62860				0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	99.61406	0.00000	99.59977				0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	99.61424	0.00000	99.59995				0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	99.55708	0.00000	99.54279				0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	99.52865	0.00000	99.51437				0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	99.90016	0.00000	99.88590				0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	99.52863	0.00000	99.51435				0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	99.45706	0.00000	99.44277				0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	99.42790	0.00000	99.41360				0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	99.29652	0.00000	99.28217				0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	99.12198	0.00000	99.10759				0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	99.92776	0.00000	99.91332				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	98.51001	0.00000	98.49540				0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	98.73266	0.00000	100.00000	80.39648		114,036,225,415,035.00	155,000,000	509,000,000.00	
SYN990	On 19/07/2013	Spot Bond	100.00000	80.04386	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
SZ18	On 30/09/2015	Spot Bond	115.53188	5.88000	115.53823	5.87000			0.00	0	113,272,279.00
SZ25	On 30/09/2025	Spot Bond	111.60165	7.60000	111.53616	7.60500		446,406,600,000.00	4,000,000	2,000,000.00	
T018	On 15/07/2014	Spot Bond	100.00000	45.91227	100.00000	45.80954			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.02551	100.00000	29.95116			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.12565	100.00000	16.08527			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.02146	6.48500	102.00377	6.48500			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	99.86011	0.00000	99.84612				0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	99.21027	0.00000	99.19617				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	100.00000	68.61034	100.00000	0.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	99.84426	0.00000	99.82828				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	108.11716	6.57000	108.12807	6.56000			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.69894	0.00000	100.68305				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.95288	0.00000	100.93703				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	101.01142	0.00000	100.99520				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	100.01746	0.00000	100.00000				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	100.01799	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
TH10A3	On 18/10/2038	Spot Bond	101.94952	7.83000	101.92789	7.83000			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.01717	0.00000	100.00000				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.01783	0.00000	100.00000				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	101.72920	0.00000	101.70963				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.01717	0.00000	100.00000				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.01783	0.00000	100.00000				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	101.78415	7.16000	101.76437	7.16000			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	100.01913	0.00000	100.00000				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.01903	0.00000	100.00000				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	100.02156	0.00000	100.00000				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.02122	0.00000	100.00000				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	100.03148	0.00000	100.00000				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.03031	0.00000	100.00000				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	100.01703	0.00000	99.99993				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.78406	101.06155	5.76975			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	100.01706	0.00000	100.00000				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	104.24380	0.00000	104.22616				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	100.01944	0.00000	100.00000				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	100.02050	0.00000	100.00000				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	100.03159	0.00000	100.00000				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	100.01626	0.00000	99.99995				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	100.01663	0.00000	99.99994				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	100.01690	0.00000	99.99994				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	100.01663	0.00000	99.99994				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	100.01690	0.00000	99.99994				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	100.01703	0.00000	99.99993				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	100.01647	0.00000	99.99995				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	100.01690	0.00000	99.99994				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	100.01835	0.00000	99.99991				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	100.01835	0.00000	99.99991				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	100.01835	0.00000	99.99991				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	100.02046	0.00000	99.99986				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	100.02098	0.00000	99.99985				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	100.02032	0.00000	99.99986				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	100.03069	0.00000	99.99953				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	100.03133	0.00000	99.99950				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	100.03108	0.00000	99.99951				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.48941	0.00000	100.47343				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	108.26339	7.27000	114.19894	7.26000		1,732,214,240.00		16,000	1,609,000.00
TL20	On 22/02/2020	Spot Bond	99.32778	6.28500	99.28429	6.29000			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	114.07870	6.65000	114.07872	6.64500		233,864,072,888,800.00		050,024,000	995,227,000.00
TN20	On 17/09/2020	Spot Bond	119.53087	7.21500	119.44467	7.22500		73,441,679,021,920.00		614,416,000	292,299,000.00
TN23	On 06/11/2023	Spot Bond	128.52017	7.51500	128.36953	7.53000		31,153,289,208,000.00		242,400,000	109,630,000.00
TN25	On 19/08/2025	Spot Bond	112.82022	8.04000	112.67083	8.05500		81,388,506,708,000.00		721,400,000	244,700,000.00
TN27	On 14/11/2027	Spot Bond	110.77285	8.08000	110.52675	8.10500		2,994,854,772,600.00		27,036,000	20,736,000.00
TORQ1	On 15/04/2022	Spot Bond	101.08525	0.00000	101.06768				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	101.11091	0.00000	101.09292				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	101.14340	0.00000	101.12488				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	101.14682	0.00000	101.12825				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.30741	0.00000	101.28624				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.63990	0.00000	101.61328				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.23006	0.00000	100.21360				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	100.23941	0.00000	100.22227				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.24501	0.00000	100.22747				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.69617	10.00000	99.66860			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.70372	9.75000	99.67683			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.71077	100.00000	9.68490			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	99.77128	0.00000	99.75495				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.93607	0.00000	99.93515				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	99.41519	0.00000	99.40093				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	98.41172	0.00000	98.39741				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	95.67480	0.00000	95.66004				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	100.00000	66.84982	100.00000	100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	100.00000	50.19026	100.00000	100.00000			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	101.01279	0.00000	100.99833				0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.94045	0.00000	100.92598				0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.91152	0.00000	100.89705				0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.75265	0.00000	100.73817				0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	100.20425	0.00000	100.18966				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC006	On 08/07/2013	Spot Bond	100.14589	0.00000	100.13130				0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	100.11671	0.00000	100.10212				0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	100.05836	0.00000	100.04377				0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	100.04377	0.00000	100.00000	81.11111		48,121,051,986,163.00	481,000,000	360,000,000.00	
TWC01U	On 05/07/2013	Spot Bond	100.00000	84.79520	100.00000	84.60379			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	101.11853	0.00000	101.10133				0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.94579	0.00000	100.93124				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	119.38979	7.61500	119.30054	7.62500			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	100.77654	0.00000	100.76071				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.99989	0.00000	99.98071				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.24566	0.00000	100.22325				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	108.76439	8.05000	108.76014	8.04500			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	65.27203	100.00000	65.10858			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	65.53442	100.00000	65.37031			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	65.62188	100.00000	65.45756			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.32834	0.00000	100.31337				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	100.34812	0.00000	100.33229				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	101.22819	0.00000	101.21038				0.00	0	100,000.00
VKE02	On 08/05/2016	Spot Bond	101.27394	0.00000	101.25546				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.27590	0.00000	101.25740				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.39031	0.00000	100.37255				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	100.40226	0.00000	100.38395				0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.71000	0.00000	100.69580				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	127.32000	0.00000	127.34000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	124.03169	5.68000	124.04402	5.67000		23,069,894,340,000.00	186,000,000	148,492,875.00	
WS05	On 01/08/2018	Spot Bond	248.91229	0.39000	248.53456	-0.36000		14,934,737,400,000.00	60,000,000	30,060,000.00	
WSP1	On 28/05/2015	Spot Bond	109.94644	5.72000	109.94976	5.71000		0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	113.48001	6.21500	113.47980	6.21000		18,156,801,600,000.00	160,000,000	80,000,000.00	
WSP3	On 28/05/2019	Spot Bond	116.01052	6.49000	115.96327	6.49500		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	116.14631	6.73500	116.09501	6.74000		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	117.35841	6.75500	117.26993	6.76500		3,286,035,480,000.00	28,000,000	14,000,000.00	
Z006	On 31/08/2013	Spot Bond	98.12849	5.19500	98.11300	5.20000		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	96.85832	5.25500	96.84160	5.26000		0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	89.19178	5.27000	89.19810	5.26000		0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	95.20989	5.24500	95.19202	5.25000		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
Z019	On 30/06/2014	Spot Bond	93.97058	5.25500	93.95161	5.26000			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	87.95554	5.20000	87.96459	5.19000			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	92.00127	5.23500	91.98090	5.24000			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	89.17896	5.27000	89.18530	5.26000			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	68.82936	5.88000	68.79697	5.88500			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.67320	100.00000	9.65485			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03895	100.00000	0.03888			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.67320	100.00000	9.65485			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	25.91851	100.00000	25.86934			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	26.51593	100.00000	26.46563			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	24.85798	100.00000	24.81082			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	24.85798	100.00000	24.81082			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	23.57073	100.00000	23.52601			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	23.57073	100.00000	23.52601			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	22.30774	100.00000	22.26542			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	22.30774	100.00000	22.26542			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	20.99249	100.00000	20.95266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016		On 20/07/2015	Spot Bond	100.00000	20.99249	100.00000	20.95266		0.00	0	0.00
ZA017		On 20/08/2015	Spot Bond	100.00000	19.79233	100.00000	19.75478		0.00	0	0.00
ZA018		On 20/08/2015	Spot Bond	100.00000	19.79233	100.00000	19.75478		0.00	0	0.00
ZA019		On 21/09/2015	Spot Bond	100.00000	18.62539	100.00000	18.59005		0.00	0	0.00
ZA020		On 21/09/2015	Spot Bond	100.00000	18.62539	100.00000	18.59005		0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	17.62739	100.00000	17.59394		0.00	0	0.00
ZA022		On 18/11/2015	Spot Bond	100.00000	16.68286	100.00000	16.65121		0.00	0	0.00
ZA023		On 20/04/2016	Spot Bond	100.00000	12.47628	100.00000	12.45261		0.00	0	0.00
ZA024		On 20/05/2016	Spot Bond	100.00000	11.78537	100.00000	11.76301		0.00	0	0.00
ZA025		On 21/06/2016	Spot Bond	100.00000	11.09051	100.00000	11.06947		0.00	0	0.00
ZA026		On 21/06/2016	Spot Bond	100.00000	11.09051	100.00000	11.06947		0.00	0	0.00
ZA027		On 20/07/2016	Spot Bond	100.00000	10.49624	100.00000	10.47633		0.00	0	0.00
ZA028		On 19/08/2016	Spot Bond	100.00000	9.91498	100.00000	9.89617		0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	9.33040	100.00000	9.31269		0.00	0	0.00

Total for j-Bonds : ,127,507,138,783,800.00 ,913,867,152 92 950 924 130.00

Grand Total: 27,507,890,392,300.00 114,086,004 92 952 986 807.00